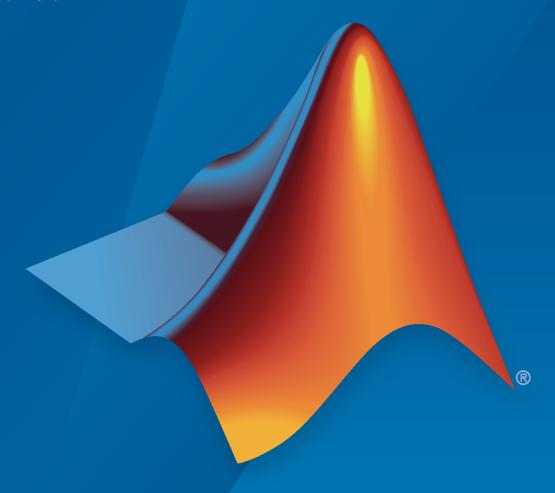
Model Predictive Control Toolbox™

Reference

Alberto Bemporad N. Lawrence Ricker Manfred Morari



MATLAB®



How to Contact MathWorks



Latest news: www.mathworks.com

Sales and services: www.mathworks.com/sales_and_services

User community: www.mathworks.com/matlabcentral

Technical support: www.mathworks.com/support/contact_us

T

Phone: 508-647-7000



The MathWorks, Inc. 1 Apple Hill Drive Natick, MA 01760-2098

Model Predictive Control Toolbox™ Reference

© COPYRIGHT 2005-2022 by The MathWorks, Inc.

The software described in this document is furnished under a license agreement. The software may be used or copied only under the terms of the license agreement. No part of this manual may be photocopied or reproduced in any form without prior written consent from The MathWorks, Inc.

FEDERAL ACQUISITION: This provision applies to all acquisitions of the Program and Documentation by, for, or through the federal government of the United States. By accepting delivery of the Program or Documentation, the government hereby agrees that this software or documentation qualifies as commercial computer software or commercial computer software documentation as such terms are used or defined in FAR 12.212, DFARS Part 227.72, and DFARS 252.227-7014. Accordingly, the terms and conditions of this Agreement and only those rights specified in this Agreement, shall pertain to and govern the use, modification, reproduction, release, performance, display, and disclosure of the Program and Documentation by the federal government (or other entity acquiring for or through the federal government) and shall supersede any conflicting contractual terms or conditions. If this License fails to meet the government's needs or is inconsistent in any respect with federal procurement law, the government agrees to return the Program and Documentation, unused, to The MathWorks, Inc.

Trademarks

MATLAB and Simulink are registered trademarks of The MathWorks, Inc. See www.mathworks.com/trademarks for a list of additional trademarks. Other product or brand names may be trademarks or registered trademarks of their respective holders.

Patento

MathWorks products are protected by one or more U.S. patents. Please see www.mathworks.com/patents for more information.

Revision History

October 2004 First printing New for Version 2.1 (Release 14SP1) March 2005 Online only Revised for Version 2.2 (Release 14SP2) Online only Revised for Version 2.2.1 (Release 14SP3) September 2005 Online only Revised for Version 2.2.2 (Release 2006a) March 2006 September 2006 Online only Revised for Version 2.2.3 (Release 2006b) March 2007 Online only Revised for Version 2.2.4 (Release 2007a) September 2007 Online only Revised for Version 2.3 (Release 2007b) March 2008 Online only Revised for Version 2.3.1 (Release 2008a) October 2008 Online only Revised for Version 3.0 (Release 2008b) March 2009 Online only Revised for Version 3.1 (Release 2009a) September 2009 Online only Revised for Version 3.1.1 (Release 2009b) March 2010 Online only Revised for Version 3.2 (Release 2010a) September 2010 Online only Revised for Version 3.2.1 (Release 2010b) April 2011 Online only Revised for Version 3.3 (Release 2011a) Online only September 2011 Revised for Version 4.0 (Release 2011b) March 2012 Online only Revised for Version 4.1 (Release 2012a) September 2012 Online only Revised for Version 4.1.1 (Release 2012b) Online only Revised for Version 4.1.2 (Release 2013a) March 2013 September 2013 Online only Revised for Version 4.1.3 (Release R2013b) March 2014 Online only Revised for Version 4.2 (Release R2014a) Online only October 2014 Revised for Version 5.0 (Release R2014b) March 2015 Online only Revised for Version 5.0.1 (Release 2015a) Online only Revised for Version 5.1 (Release 2015b) September 2015 March 2016 Online only Revised for Version 5.2 (Release 2016a) September 2016 Online only Revised for Version 5.2.1 (Release 2016b) Online only Revised for Version 5.2.2 (Release 2017a) March 2017 September 2017 Online only Revised for Version 6.0 (Release 2017b) Online only Revised for Version 6.1 (Release 2018a) March 2018 September 2018 Online only Revised for Version 6.2 (Release 2018b) Online only Revised for Version 6.3 (Release 2019a) March 2019 September 2019 Online only Revised for Version 6.3.1 (Release 2019b) Online only March 2020 Revised for Version 6.4 (Release 2020a) Online only Revised for Version 7.0 (Release 2020b) September 2020 March 2021 Online only Revised for Version 7.1 (Release 2021a) September 2021 Online only Revised for Version 7.2 (Release 2021b) March 2022 Online only Revised for Version 7.3 (Release 2022a) Revised for Version 8.0 (Release 2022b) September 2022 Online only

Contents

	Apps
F	unctions
	Objects
	Blocks

Apps

MPC Designer

Design and simulate model predictive controllers

Description

The MPC Designer app lets you design and simulate model predictive controllers in MATLAB® and Simulink®.

Using this app, you can:

- Interactively design model predictive controllers and validate their performance using simulation scenarios
- Obtain linear plant models by linearizing Simulink models (requires Simulink Control Design™)
- Review controller designs for potential run-time stability or numerical issues
- Compare response plots for multiple model predictive controllers
- Generate Simulink models with an MPC controller and plant model
- Generate MATLAB scripts to automate MPC controller design and simulation tasks

Limitations

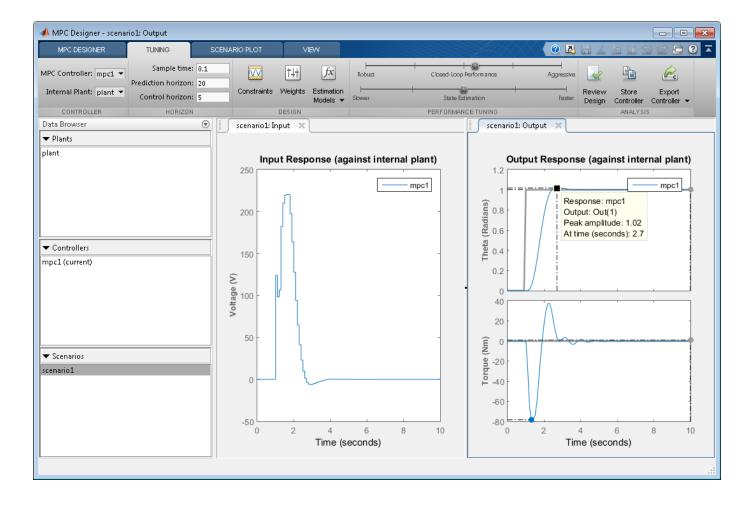
The following advanced MPC features are not available in the MPC Designer app.

- · Explicit MPC design
- · Adaptive MPC design
- · Nonlinear MPC design
- Mixed input/output constraints (setconstraint)
- Terminal weight specification (setterminal)
- Custom state estimation (setEstimator)
- Sensitivity analysis (sensitivity)
- Alternative cost functions with off-diagonal weights
- Specification of initial plant and controller states for simulation
- Specification of nominal state values using mpcObj.Model.Nominal.X and mpcObj.Model.Nominal.DX
- Updating weights, constraints, MV targets, and external MVs online during simulations

If your application requires any of these features, design and simulate your controller at the command line. You can also run simulations in Simulink when using these features.

When using **MPC Designer** in MATLAB Online $^{\text{\tiny TM}}$, the following features are not available.

- Finding an operating point for linearizing a Simulink model using trimming or simulation snapshots. Instead, you must linearize your model at the model initial conditions.
- · Generating Simulink models for your controller and plant.



Open the MPC Designer App

- MATLAB Toolstrip: On the **Apps** tab, under **Control System Design and Analysis**, click the app icon.
- MATLAB command prompt: Enter mpcDesigner.
- Simulink model editor: In the MPC Controller Block Parameters dialog box, click **Design**.

Examples

- "Design Controller Using MPC Designer"
- "Design MPC Controller in Simulink"
- "Compare Multiple Controller Responses Using MPC Designer"
- "Generate MATLAB Code from MPC Designer"
- "Generate Simulink Model from MPC Designer"

Programmatic Use

mpcDesigner opens the MPC Designer app. You can then import a plant or controller to start the design process, or open a saved design session.

mpcDesigner(plant) opens the app and creates a default MPC controller using plant as the internal prediction model. Specify plant as an ss, tf, or zpk LTI model.

If plant is a stable, continuous-time LTI system, MPC Designer sets the controller sample time to $0.1 T_{r_0}$ where T_r is the average rise time of the plant. If plant is an unstable, continuous-time system, **MPC Designer** sets the controller sample time to 1.

By default, plant input and output signals are treated as manipulated variables and measured outputs respectively. To specify a different input/output channel configuration, use setmpcsignals before opening **MPC Designer**.

You can also specify plant as a linear System Identification Toolbox™ model, such as an idss or idtf system. The app converts the identified model to a state-space system, discarding any noise channels. To convert noise channels to unmeasured disturbances, convert the identified model to a state-space model using the 'augmented' option. For more information on identifying plant models, see "Identify Plant from Data".

mpcDesigner(MPCobj) opens the app and imports the model predictive controller MPCobj from the MATLAB workspace. To create an MPC controller, use mpc.

mpcDesigner(MPCobjs) opens the app and imports multiple MPC controllers specified in the cell array MPCobis. All of the controllers in MPCobis must have the same input/output channel configuration.

mpcDesigner(MPCobjs, names) additionally specifies controller names when opening the app with multiple MPC controllers. Specify names as a cell array of character vectors or string array with the same length as MPCobjs. Specify a unique name for each controller.

mpcDesigner(sessionFile) opens the app and loads a previously saved session. Specify sessionFile as one of the following:

- The name of a session data file in the current working directory or on the MATLAB path, specified as a character vector or string. To save session data to disk, in the MPC Designer app, on the
 - MPC Designer tab, click Save Session. The saved session data includes all plants, controllers, and scenarios in the Data Browser, the current MPC structure, and the current plot configuration.
- A previously loaded SessionData object in the MATLAB workspace. To load a SessionData object from a session data file, at the command line, enter:

load sessionFile

Version History

Introduced in R2015b

Support for opening MPC Design Tool sessions saved before release R2015b has been removed

Errors starting in R2021b

Support for opening MPC Design Tool sessions saved before release R2015b has been removed in release R2021b.

If you have sessions saved before release R2015b, open and resave the session files using MPC **Designer** in any release from R2015b through R2021a.

See Also

Functions

mpc|sim

Topics

- "Design Controller Using MPC Designer"
- "Design MPC Controller in Simulink"
- "Compare Multiple Controller Responses Using MPC Designer"
- "Generate MATLAB Code from MPC Designer"
- "Generate Simulink Model from MPC Designer"

Functions

buildMEX

Build MEX file that solves an MPC control problem

Syntax

```
mexLinFcn = buildMEX(mpcobj,mexName,coreData,stateData,onlineData)
mexNlnFcn = buildMEX(nlobj,mexName,coreData,onlineData)
mexFcn = buildMEX(nlobj,mexName,coreData,onlineData,mexConfig)
```

Description

Linear MPC

mexLinFcn = buildMEX(mpcobj,mexName,coreData,stateData,onlineData) builds a MEX file that solves a linear MPC control problem faster than mpcmove. The MEX file is created in the current working folder.

Nonlinear MPC

mexNlnFcn = buildMEX(nlobj,mexName,coreData,onlineData) builds a MEX file that solves a nonlinear MPC control problem faster than nlmpcmove. The MEX file is created in the current working folder.

mexFcn = buildMEX(nlobj,mexName,coreData,onlineData,mexConfig) generates a MEX function using the code generation configuration object mexConfig. Use this syntax to customize your MEX code generation.

Examples

Simulate Linear MPC Controller Using MEX File

Create a plant model and design an MPC controller for the plant, with sample time 0.1.

```
plant = drss(1,1,1);plant.D = 0;
mpcobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Simulate the plant using mpcmove for 5 steps.

```
x = 0;
xc = mpcstate(mpcobj);
-->No sample time provided for plant model. Assuming sample time = controller's sample time = 0.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

```
for i=1:5
   % Update plant output.
   y = plant.C*x;
   % Compute control actions.
   u = mpcmove(mpcobj,xc,y,1);
   % Update plant state.
   x = plant.A*x + plant.B*u;
end
```

Display the final value of the plant output, input and next state.

```
[y u x]
ans = 1 \times 3
0.9999 0.3057 -2.3063
```

Generate data structures and build mex file.

```
[coreData,stateData,onlineData] = getCodeGenerationData(mpcobj);
mexfun = buildMEX(mpcobj, 'myMPCMex', coreData, stateData, onlineData);
Generating MEX function "myMPCMex" from linear MPC to speed up simulation.
Code generation successful.
MEX function "myMPCMex" successfully generated.
```

Simulate the plant using the mex file myMPCmex, which you just generated, for 5 steps.

```
x=0;
for i = 1:5
    % Update plant output.
    y = plant.C*x;
    % Update measured output in online data.
    onlineData.signals.ym = y;
    % Update reference signal in online data.
    onlineData.signals.ref = 1;
    % Compute control actions.
    [u,stateData] = myMPCMex(stateData,onlineData);
    % Update plant state.
    x = plant.A*x + plant.B*u;
end
```

Display the final value of the plant output, input and next state.

```
[y u x]
ans = 1 \times 3
0.9999 0.3057 -2.3063
```

Simulate Nonlinear MPC Controller Using MEX File

Create a nonlinear MPC controller with four states, two outputs, and one input.

```
nlobj = nlmpc(4,2,1);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the sample time and horizons of the controller.

```
Ts = 0.1;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 5;
```

Specify the state function for the controller, which is in the file pendulumDT0.m. This discrete-time model integrates the continuous-time model defined in pendulumCT0.m using a multistep forward Euler method.

```
nlobj.Model.StateFcn = "pendulumDT0";
nlobj.Model.IsContinuousTime = false;
```

The prediction model uses an optional parameter Ts to represent the sample time. Specify the number of parameters and create a parameter vector.

```
nlobj.Model.NumberOfParameters = 1;
params = {Ts};
```

Specify the output function of the model, passing the sample time parameter as an input argument.

```
nlobj.Model.OutputFcn = "pendulumOutputFcn";
```

Define standard constraints for the controller.

```
nlobj.Weights.OutputVariables = [3 3];
nlobj.Weights.ManipulatedVariablesRate = 0.1;
nlobj.OV(1).Min = -10;
nlobj.OV(1).Max = 10;
nlobj.MV.Min = -100;
nlobj.MV.Max = 100;
```

Validate the prediction model functions.

```
x0 = [0.1;0.2;-pi/2;0.3];
u0 = 0.4;
validateFcns(nlobj,x0,u0,[],params);

Model.StateFcn is 0K.
Model.OutputFcn is 0K.
Analysis of user-provided model, cost, and constraint functions complete.
```

Only two of the plant states are measurable. Therefore, create an extended Kalman filter for estimating the four plant states. Its state transition function is defined in pendulumStateFcn.m and its measurement function is defined in pendulumMeasurementFcn.m.

```
EKF = extendedKalmanFilter(@pendulumStateFcn,@pendulumMeasurementFcn);
```

Define initial conditions for the simulation, initialize the extended Kalman filter state, and specify a zero initial manipulated variable value.

```
x0 = [0;0;-pi;0];

y0 = [x0(1);x0(3)];
```

```
EKF.State = x0;
mv0 = 0;
```

Create code generation data structures for the controller, specifying the initial conditions and parameters.

```
[coreData,onlineData] = getCodeGenerationData(nlobj,x0,mv0,params);
```

Specify the output reference value in the online data structure.

```
onlineData.ref = [0 0];
```

Build a MEX function for solving the nonlinear MPC control problem. The MEX function is created in the current working directory.

```
mexFcn = buildMEX(nlobj, "myController", coreData, onlineData);
```

Generating MEX function "myController" from nonlinear MPC to speed up simulation. Code generation successful.

```
MEX function "myController" successfully generated.
```

Run the simulation for 10 seconds. During each control interval:

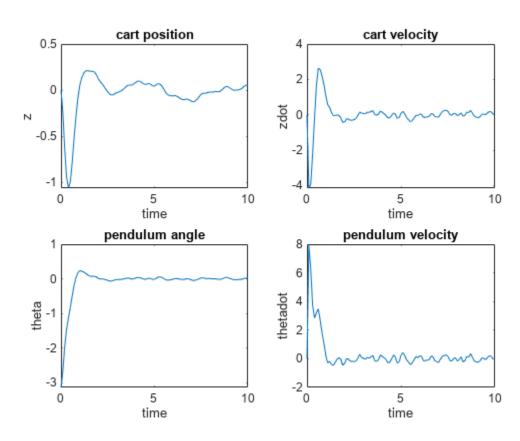
- **1** Correct the previous prediction using the current measurement.
- 2 Compute optimal control moves using the MEX function. This function returns the computed optimal sequences in onlineData. Passing the updated data structure to the MEX function in the next control interval provides initial guesses for the optimal sequences.
- **3** Predict the model states.
- 4 Apply the first computed optimal control move to the plant, updating the plant states.
- **5** Generate sensor data with white noise.
- **6** Save the plant states.

```
mv = mv0;
y = y0;
x = x0;
Duration = 10;
xHistory = x0;
for ct = 1:(Duration/Ts)
    % Correct previous prediction
    xk = correct(EKF, y);
    % Compute optimal control move
    [mv,onlineData] = myController(xk,mv,onlineData);
    % Predict prediction model states for the next iteration
    predict(EKF,[mv; Ts]);
    % Implement first optimal control move
    x = pendulumDTO(x, mv, Ts);
    % Generate sensor data
    y = x([1 \ 3]) + randn(2,1)*0.01;
    % Save plant states
    xHistory = [xHistory x];
```

Plot the resulting state trajectories.

```
figure
subplot(2,2,1)
```

```
plot(0:Ts:Duration,xHistory(1,:))
xlabel('time')
ylabel('z')
title('cart position')
subplot(2,2,2)
plot(0:Ts:Duration,xHistory(2,:))
xlabel('time')
ylabel('zdot')
title('cart velocity')
subplot(2,2,3)
plot(0:Ts:Duration,xHistory(3,:))
xlabel('time')
ylabel('theta')
title('pendulum angle')
subplot(2,2,4)
plot(0:Ts:Duration,xHistory(4,:))
xlabel('time')
ylabel('thetadot')
title('pendulum velocity')
```



Input Arguments

mpcobj — Model predictive controller

mpc object | explicitMPC object

Model predictive controller, specified as one of the following:

- mpc object Implicit MPC controller
- explicitMPC object Explicit MPC controller created using generateExplicitMPC.

nlobj - Nonlinear model predictive controller

nlmpc object | nlmpcMultistage object

Nonlinear model predictive controller, specified as an nlmpc or nlmpcMultistage object.

Your controller must use the default fmincon solver with the SQP algorithm. Also, your controller must not use anonymous functions for its prediction model, custom cost function, or custom constraint functions.

mexName — MEX function name

string | character vector

MEX function name, specified as a string or character vector.

coreData — Controller configuration parameters

structure

Nonlinear MPC configuration parameters that are constant at run time, specified as a structure generated using getCodeGenerationData.

stateData — Linear controller state data structure

structure

Linear controller state data structure at run time, specified as a structure generated using getCodeGenerationData.

onlineData — Initial online controller data

structure

Initial online controller data, specified as a structure generated using getCodeGenerationData. For more information on setting the fields of onlineData, see nlmpcmoveCodeGeneration.

mexConfig — Code generation configuration object

MexCodeConfig object

Code generation configuration object, specified as a MexCodeConfig object.

To create the configuration object, use the following code.

```
mexConfig = coder.config('mex');
```

To customize your MEX code generation, modify the settings of this object. For example, to detect run-time memory access violations during debugging, set IntegrityChecks to true.

```
mexConfig.IntegrityChecks = true;
```

By default, to improve the performance of the generated code, checks such as IntegrityChecks and ResponsivenessChecks are disabled by buildMEX.

buildMEX overwrites the following configuration settings with the values indicated.

Configuration Setting	Value
cfg.DynamicMemoryAllocation	'AllVariableSizeArrays'
cfg.ConstantInputs	'Remove'

Output Arguments

mexLinFcn — Generated MEX function for linear MPC

function handle

Generated MEX function for linear MPC, returned as a function handle. This MEX function has the following signature.

[mv,newStateData,info] = mexLinFcn(stateData,onlineData)

The MEX function has the following input arguments, which are the same as the corresponding input arguments of mpcmoveCodeGeneration, except configData, which is embedded in mexLinFcn.

Input Argument	Description
stateData	Current state data. Structure containing the state of the linear MPC controller. For more information on setting the fields of onlineData, see mpcmoveCodeGeneration
onlineData	Online controller data that you must update at run time, specified as a structure. Generate the initial structure using getCodeGenerationData. For more information on setting the fields of onlineData, see mpcmoveCodeGeneration.

The MEX function has the following output arguments, which are the same as the output arguments of mpcmoveCodeGeneration.

Output Argument	Description
mv	Optimal manipulated variable control action, returned as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.
newStateData	Updated state data. Structure containing the updated state of the linear MPC controller. For more information on setting the fields of onlineData, see mpcmoveCodeGeneration
info	Solution details, returned as a structure.

To simulate a controller using the generated MEX function, use the initial online data structure onlineData for the first control interval. For subsequent control intervals, modify the online data in newOnlineData and pass the updated structure to the MEX function as onlineData.

mexNlnFcn — Generated MEX function for nonlinear MPC

function handle

Generated MEX function for nonlinear MPC, returned as a function handle. This MEX function has the following signature.

[mv,newOnlineData,info] = mexNlnFcn(x,lastMV,onlineData)

The MEX function has the following input arguments, which are the same as the corresponding input arguments of nlmpcmoveCodeGeneration.

Input Argument	Description
х	Current prediction model states, specified as a vector of length N_x , where N_x is the number of prediction model states.
lastMV	Control signals used in plant at previous control interval, specified as a vector of length N_{mv} , where N_{mv} is the number of manipulated variables.
onlineData	Online controller data that you must update at run time, specified as a structure. Generate the initial structure using getCodeGenerationData. For more information on setting the fields of onlineData, see nlmpcmoveCodeGeneration.

The MEX function has the following output arguments, which are the same as the output arguments of nlmpcmoveCodeGeneration.

Output Argument	Description
mv	Optimal manipulated variable control action, returned as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.
newOnlineData	Updated online controller data, returned as a structure. This structure is the same as onlineData, except that the decision variable initial guesses are updated.
info	Solution details, returned as a structure.

To simulate a controller using the generated MEX function, use the initial online data structure onlineData for the first control interval. For subsequent control intervals, modify the online data in newOnlineData and pass the updated structure to the MEX function as onlineData.

Version History

Introduced in R2020a

See Also

mpc | nlmpc | mpcmove | nlmpcmove | mpcmoveCodeGeneration | nlmpcmoveCodeGeneration |
getCodeGenerationData

Topics

"Parallel Parking Using Nonlinear Model Predictive Control"

cloffset

Compute closed-loop DC gain from output disturbances to measured outputs assuming constraints are inactive at steady state

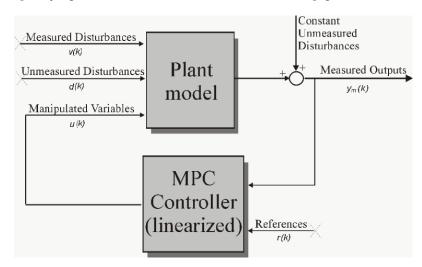
Syntax

dcgain = cloffset(MPCobj)

Description

Use this function to calculate the steady state output sensitivity of the closed loop. A zero value means that the measured plant output can track the desired output reference setpoint.

dcgain = cloffset(MPCobj) returns the DC gain matrix dcgain. mpcobj is the MPC object specifying the controller for which the closed-loop gain is calculated.



Computing the Effect of Output Disturbances

Relying on the superposition of effects principle, the gain is computed by zeroing references, measured disturbances, and unmeasured input disturbances.

Examples

Calculate steady state output sensitivity of MPC in closed loop

Create a plant, a corresponding MPC object, and calculate the closed loop static gain (this is also referred to as steady state loop output sensitivity).

Converting the unconstrained controller to zpk form shows that the pole in z=1, (resulting from the default noise model being an integrator), causes the controller static gain to approach infinity, in turn causing the closes loop output sensitivity to be zero at steady state (z=1). This allows the controller to successfully track the output reference signal.

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

Output Arguments

dcgain — Steady state closed loop output sensitivity

matrix

The steady state closed loop output sensitivity dcgain is an n_{ym} -by- n_{ym} matrix, where n_{ym} is the number of measured plant outputs.dcgain(i,j) represents the gain from an additive (constant) disturbance on output j to measured output i. If row i contains all zeros, there will be no steady-state offset on output i, and that the controller can achieve perfect tracking of the ith component of an output reference setpoint (assuming constraints are inactive at steady state).

Version History

Introduced before R2006a

See Also

mpc | ss

Topics "Compute Steady-State Gain"

compare

Compare two MPC objects

Syntax

```
yesno = compare(mpcobj1,mpcobj2)
```

Description

yesno = compare(mpcobj1,mpcobj2) compares the contents of the two MPC objects mpcobj1 and, mpcobj2 given as input arguments. If the design specifications (models, weights, horizons, etc.) are identical, then the returned value yesno is equal to 1.

Note compare may return yesno = 1 even if the two objects are not identical. For instance, mpcobj1 may have been initialized while mpcobj2 may have not, so that they may have different sizes in memory. In any case, if yesno = 1, the behavior of the two controllers will be identical.

Examples

Compare two MPC objects

Create two MPC controllers with different control horizons and compare them.

Input Arguments

```
mpcobj1 — MPC controller object
mpc object

First MPC object to compare

Example: mpc(tf(1,[1 0]),1,12,3)

mpcobj2 — MPC controller object
mpc object
```

Second MPC object to compare

```
Example: mpc(tf(1,[1 0]),1,12,4)
```

Output Arguments

yesno — Comparison result

0 | 1

The returned value is a logical 1 (that is true) if the design specifications (models, weights, horizons, etc.) are identical.

Version History

Introduced before R2006a

See Also

mpc

convertToMPC

Convert nlmpc object into one or more mpc objects

Syntax

```
mpcobj = convertToMPC(nlmpcobj,states,inputs)
mpcobj = convertToMPC(nlmpcobj,states,inputs,MOIndex)
mpcobj = convertToMPC(nlmpcobj,states,inputs,MOIndex,parameters)
```

Description

In practice, when producing comparable performance, linear MPC is preferred over nonlinear MPC due to its higher computational efficiency. Using the <code>convertToMPC</code> function, you can convert a nonlinear MPC controller into one or more linear MPC controllers at specific operating points. You can then implement gain-scheduled or adaptive MPC using the linear controllers and compare their performance to the benchmark nonlinear MPC controller. For an example, see "Nonlinear and Gain-Scheduled MPC Control of an Ethylene Oxidation Plant".

To use convertToMPC, your nonlinear controller must not have custom cost or constraint functions, since these custom functions are not supported for linear MPC controllers.

mpcobj = convertToMPC(nlmpcobj, states, inputs) converts the nonlinear MPC controller object nlmpcobj into one or more linear MPC controller objects at the nominal conditions specified in states and inputs. The number of linear MPC controllers, N, is equal to the number of rows in states and inputs.

mpcobj = convertToMPC(nlmpcobj, states, inputs, MOIndex) specifies the indices of the
measured outputs. Use this syntax when your controller has unmeasured output signals.

mpcobj = convertToMPC(nlmpcobj, states, inputs, MOIndex, parameters) specifies the
values of prediction model parameters for each nominal condition. Use this syntax when your
controller prediction model has optional parameters.

Examples

Create Linear MPC Controllers from Nonlinear MPC Controller

Create a nonlinear MPC controller with four states, one output variable, one manipulated variable, and one measured disturbance.

```
nlobj = nlmpc(4,1,'MV',1,'MD',2);
Specify the controller sample time and horizons.
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 3;
Specify the state function of the prediction model.
nlobj.Model.StateFcn = 'oxidationStateFcn';
```

```
Specify the prediction model output function and the output variable scale factor.
```

```
nlobj.Model.OutputFcn = @(x,u) x(3);
nlobj.OutputVariables.ScaleFactor = 0.03;
```

Specify the manipulated variable constraints and scale factor.

```
nlobj.ManipulatedVariables.Min = 0.0704;
nlobj.ManipulatedVariables.Max = 0.7042;
nlobj.ManipulatedVariables.ScaleFactor = 0.6;
```

Specify the measured disturbance scale factor.

```
nlobj.MeasuredDisturbances.ScaleFactor = 0.5;
```

Compute the state and input operating conditions for three linear MPC controllers using the fsolve function.

```
options = optimoptions('fsolve', 'Display', 'none');
uLow = [0.38 \ 0.5];
xLow = fsolve(@(x) oxidationStateFcn(x,uLow),[1 0.3 0.03 1],options);
uMedium = [0.24 \ 0.5];
xMedium = fsolve(@(x) oxidationStateFcn(x,uMedium),[1 0.3 0.03 1],options);
uHigh = [0.15 \ 0.5];
xHigh = fsolve(@(x) oxidationStateFcn(x,uHigh),[1 0.3 0.03 1],options);
```

Create linear MPC controllers for each of these nominal conditions.

```
mpcobjLow = convertToMPC(nlobj,xLow,uLow);
mpcobjMedium = convertToMPC(nlobj,xMedium,uMedium);
mpcobjHigh = convertToMPC(nlobj,xHigh,uHigh);
```

You can also create multiple controllers using arrays of nominal conditions. The number of rows in the arrays specifies the number controllers to create. The linear controllers are returned as cell array of mpc objects.

```
u = [uLow; uMedium; uHigh];
x = [xLow; xMedium; xHigh];
mpcobjs = convertToMPC(nlobj,x,u);
```

View the properties of the mpcobjLow controller.

mpcobiLow

```
MPC object (created on 31-Aug-2022 09:11:13):
Sampling time: 1 (seconds)
Prediction Horizon: 10
Control Horizon:
Plant Model:
     1 manipulated variable(s)
                                  -->| 4 states
                                                 |--> 1 measured output(s)
     1 measured disturbance(s)
                                  -->| 2 inputs |
```

```
|--> 0 unmeasured output(s)
      0 unmeasured disturbance(s) -->| 1 outputs |
Indices:
 (input vector)
                   Manipulated variables: [1]
                   Measured disturbances: [2]
                        Measured outputs: [1]
 (output vector)
Disturbance and Noise Models:
       Output disturbance model: default (type "getoutdist(mpcobjLow)" for details)
        Measurement noise model: default (unity gain after scaling)
Weiahts:
       ManipulatedVariables: 0
   ManipulatedVariablesRate: 0.1000
            OutputVariables: 1
                         ECR: 100000
State Estimation: Default Kalman Filter (type "getEstimator(mpcobjLow)" for details)
Constraints:
0.0704 \le u1 \le 0.7042, u1/rate is unconstrained, y1 is unconstrained
```

Input Arguments

nlmpcobj — Nonlinear MPC controller

nlmpc object

Nonlinear MPC controller, specified as an nlmpc object.

Note Your nlmpc controller object must not have custom cost or constraint functions.

states — Nominal state values

array

Nominal state values, specified as an N-by- N_x array, where N_x is equal to nlmpcobj.Dimensions.NumberOfStates. Each row of States specifies a nominal set of states to be used in conversion.

The number of rows in states and inputs must match.

inputs — Nominal input values

array

Nominal input values, specified as an N-by- N_u array, where N_u is equal to nlmpcobj.Dimensions.NumberOfInputs. Each row of Inputs specifies a nominal set of inputs to be used in conversion.

The number of rows in states and inputs must match.

M0Index — **Measured output indices**

```
[] (default) | vector
```

Measured output indices, specified as a vector of length N_y , where N_y is the number of outputs. If MOIndex is [], every output is measured. Otherwise, any outputs not listed in MOIndex are unmeasured.

convertToMPC uses MOIndex to configure the default state estimators in mpcobj.

parameters — Prediction model parameter values

{} (default) | cell array

Prediction model parameter values, specified as an N-by- N_p cell array, where N_p is equal to nlmpcobj. Model. NumberOfParameters. Each row of parameters specifies the model parameter values for a given nominal condition. In each row, the order of the parameters must match the order specified in the model functions. Each parameter must be a numeric parameter with the correct dimensions; that is, the dimensions expected by the prediction model functions.

For each nominal condition, these parameters are passed to the state function (nlmpcobj.Model.StateFcn) and output function (nlmpcobj.Model.OutputFcn) of the nonlinear MPC controller.

The number of rows in parameters must match the number of rows in states and inputs.

If your controller prediction model has optional parameters, you must specify parameters.

Output Arguments

mpcobj — Linear MPC controllers

mpc object | cell array of mpc objects

Linear MPC controllers created for each nominal condition, returned as one of the following:

- Single mpc object when N = 1.
- Cell array of mpc objects of length N when N > 1. Each object corresponds to one nominal
 condition.

convertToMPC copies the following controller properties from nlmpcobj to the controllers in mpcobj:

- · Sample time
- · Prediction and control horizons
- Tuning weights
- Bounds on output variables, manipulated variables, and manipulated variable rates
- Scale factors, names, and units for variables and disturbances

If nlmpcobi:

- Has unmeasured disturbance channels, then the controllers in mpcobj have unity gains for their input and output disturbance models.
- Does not have unmeasured disturbance channels, then the controllers in mpcobj have default output disturbance models.

Any state bounds in nlmpcobj are dropped during conversion.

Version History Introduced in R2018b

See Also

nlmpc

Topics

"Nonlinear MPC"

"Nonlinear and Gain-Scheduled MPC Control of an Ethylene Oxidation Plant"

createParameterBus

Create Simulink bus object and configure Bus Creator block for passing model parameters to Nonlinear MPC Controller block

Syntax

createParameterBus(nlmpcobj,nlmpcblk,busName,parameters)

Description

createParameterBus(nlmpcobj,nlmpcblk,busName,parameters) creates a Simulink.Bus object, busName, in the MATLAB workspace for passing model parameters to a Nonlinear MPC Controller block, nlmpcblk. createParameterBus requires you to connect a Bus Creator block to the Nonlinear MPC Controller block in advance so that it can configure the Bus Creator block to use the bus object.

Examples

Create Parameter Bus for Nonlinear MPC Controller Block

Create a nonlinear MPC controller with four states, two outputs, and one input.

```
nlobj = nlmpc(4,2,1);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the sample time and horizons of the controller.

```
Ts = 0.1;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 5;
```

Specify the state function for the controller, which is in the file <code>pendulumDT0.m</code>. This discrete-time model integrates the continuous-time model defined in <code>pendulumCT0.m</code> using a multistep forward Euler method.

```
nlobj.Model.StateFcn = "pendulumDT0";
nlobj.Model.IsContinuousTime = false;
```

The prediction model uses an optional parameter, Ts, to represent the sample time. Specify the number of parameters.

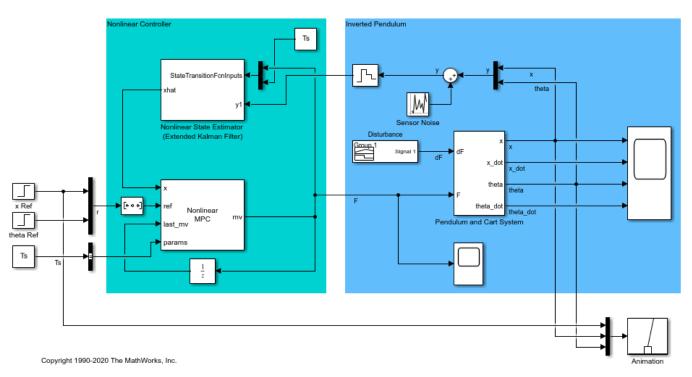
```
nlobj.Model.NumberOfParameters = 1;
```

Specify the output function of the model, passing the sample-time parameter as an input argument.

```
nlobj.Model.OutputFcn = @(x,u,Ts) [x(1); x(3)];
```

Define standard constraints for the controller.

```
nlobj.Weights.OutputVariables = [3 3];
nlobj.Weights.ManipulatedVariablesRate = 0.1;
nlobj.OV(1).Min = -10;
nlobj.OV(1).Max = 10;
nlobj.MV.Min = -100;
nlobj.MV.Max = 100;
Open Simulink model.
mdl = 'mpc_pendcartNMPC';
open_system(mdl)
```



In this model, the Nonlinear MPC Controller block is configured to use the controller nlobj.

To use the optional parameter in the prediction model, the model has a Simulink Bus block connected to the params input port of the Nonlinear MPC Controller block. To configure this bus block to use the Ts parameter, create a Bus object in the MATLAB® workspace, and configure the Bus Creator block to use this object. Name the Bus object 'myBusObject'.

```
createParameterBus(nlobj,[mdl '/Nonlinear MPC Controller'],'myBusObject',{Ts});
bdclose(mdl)
```

A Simulink Bus object "myBusObject" created in the MATLAB Workspace, and Bus Creator block "mpc_

Input Arguments

nlmpcobj — Nonlinear MPC controller

nlmpc object

Nonlinear MPC controller, specified as an nlmpc object.

nlmpcblk — Block path of Nonlinear MPC Controller block

string | character vector

Block path of Nonlinear MPC Controller block, specified as a string or character vector.

busName - Name of Simulink bus object

string | character vector

Name of Simulink bus object to be created in the MATLAB workspace and set in the Bus Creator block, specified as a string or character vector.

The corresponding Bus Creator block must already be connected to the params input port of the Nonlinear MPC Controller block specified by nlmpcblk. Also, the Bus Creator block must have the correct number of input ports, and these ports must already be properly connected.

parameters — Nominal prediction model parameter values

cell array

Nominal prediction model parameter values, specified as a cell array of length N_p , where N_p is equal to nlmpcobj.Model.NumberOfParameters. The order of the parameters must match the order specified in the model functions, and each parameter must be a numeric parameter with the correct dimensions.

Version History

Introduced in R2018b

See Also

Functions

nlmpc | nlmpcmove | nlmpcmoveopt

Blocks

Nonlinear MPC Controller

Topics

"Specify Prediction Model for Nonlinear MPC"

d2d

Change sampling time of an MPC controller

Syntax

```
newmpc = d2d(MPCobj, newTs)
```

Description

Use the Model Predictive Control Toolbox d2d function to change the sampling time of an MPC controller (see mpc for background).

To resample a generic discrete-time LTI dynamical system instead, see d2d.

newmpc = d2d(MPCobj, newTs) returns the controller newmpc, which is identical to MPCobj except for the new sample time newTs. This is equivalent to coying MPCobj in a new object newmpc and assigning a new sample using either newmpc.Ts=newTs or set(newmpc,'Ts',newTs). All models in newmpc are sampled or resampled when the QP matrices must be computed, for example when sim or mpcmove are called.

Examples

Change sampling time of MPC controller

Create a plant, a corresponding MPC object, and create a new controller with a different sampling time.

```
mpcverbosity off;
                                             % turn off mpc messaging
                                             % create plant (note the steady state gain)
plant=tf(1,[1 1]);
                                             % create mpc object (1 second sampling time)
mpcobj=mpc(plant,1);
newmpc=d2d(mpcobj,0.2);
                                             % change sampling time to 0.2 seconds
newmpc.Ts
ans =
   0.2000
newmpc.Ts=1;
                                             % change sampling time back to 1 second
compare(newmpc,mpcobj)
                                             % compare the two controllers
ans =
 logical
   1
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use \mbox{mpc} .

newTs — Sampling Time

positive scalar

This is the new sampling time for the returned, resampled, MPC controller mpcobjTs.

Example: 0.2

Output Arguments

newmpc — MPC controller with the new sampling time

mpc object

This is the returned MPC controller, which is identical to MPCobj except for the fact that its sampling time is now newTs. The internal models of newmpc are sampled or resampled when the QP matrices must be computed for the MPC optimization problem to be solved.(for example when sim or mpcmove are called).

Version History

Introduced before R2006a

See Also

mpc|set

generateExplicitMPC

Convert implicit MPC controller to explicit MPC controller

Syntax

```
EMPCobj = generateExplicitMPC(MPCobj,range)
EMPCobj = generateExplicitMPC(MPCobj,range,opt)
```

Description

Given a traditional Model Predictive Controller design in the implicit form, convert it to the explicit form for real-time applications requiring fast sample time.

EMPCobj = generateExplicitMPC(MPCobj, range) converts a traditional (implicit) MPC controller to the equivalent explicit MPC controller, using the specified parameter bounds. This calculation usually requires significant computational effort because a multi-parametric quadratic programming problem is solved during the conversion.

EMPCobj = generateExplicitMPC(MPCobj, range, opt) converts the MPC controller using
additional optimization options.

Examples

Generate Explicit MPC Controller

Generate an explicit MPC controller based upon a traditional MPC controller for a double-integrator plant.

Define the double-integrator plant.

```
plant = tf(1,[1 \ 0 \ 0]);
```

Create a traditional (implicit) MPC controller for this plant, with sample time 0.1, a prediction horizon of 10, and a control horizon of 3.

```
Ts = 0.1;
p = 10;
m = 3;
MPCobj = mpc(plant,Ts,p,m);

-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

To generate an explicit MPC controller, you must specify the ranges of parameters such as state values and manipulated variables. To do so, generate a range structure. Then, modify values within the structure to the desired parameter ranges.

```
range = generateExplicitRange(MPCobj);
```

```
-->Converting the "Model.Plant" property to state-space.
-->Converting model to discrete time.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
range.State.Min(:) = [-10;-10];
range.State.Max(:) = [10;10];
range.Reference.Min = -2;
range.Reference.Max = 2;
range.ManipulatedVariable.Min = -1.1:
range.ManipulatedVariable.Max = 1.1;
Use the more robust reduction method for the computation. Use generateExplicitOptions to
create a default options set, and then modify the polyreduction option.
opt = generateExplicitOptions(MPCobj);
opt.polyreduction = 1;
Generate the explicit MPC controller.
EMPCobj = generateExplicitMPC(MPCobj,range,opt)
Explicit MPC Controller
______
Controller sample time: 0.1 (seconds)
Polvhedral regions: 1
Polyhedral regions: 1
Number of parameters: 4
                    ied: No
Default Kalman gain
Is solution simplified:
State Estimation:
Type 'EMPCobj.MPC' for the original implicit MPC design.
Type 'EMPCobj.Range' for the valid range of parameters.
Type 'EMPCobj.OptimizationOptions' for the options used in multi-parametric QP computation.
Type 'EMPCobj. Piecewise Affine Solution' for regions and gain in each solution.
```

Input Arguments

MPCobj — Traditional MPC controller

MPC controller object

Traditional MPC controller, specified as an mpc object

range — Parameter bounds

structure

Parameter bounds, specified as a structure that you create with the <code>generateExplicitRange</code> command. This structure specifies the bounds on the parameters upon which the explicit MPC control law depends, such as state values, measured disturbances, and manipulated variables. For detailed descriptions of the range parameters, see <code>generateExplicitRange</code>.

opt — optimization options

structure

Optimization options for the conversion computation, specified as a structure that you create with the generateExplicitOptions function. For detailed descriptions of these options, see generateExplicitOptions.

Output Arguments

EMPCobj — **Explicit MPC controller**

explicitMPC object

Explicit MPC controller that is equivalent to the input traditional controller, returned as an explicitMPC object.

Property	Description
MPC	Traditional (implicit) controller object used to generate the explicit MPC controller. You create this MPC controller using is the mpc command. It is the first argument to generateExplicitMPC when you create the explicit MPC controller.
Range	1-D structure containing the parameter bounds used to generate the explicit MPC controller. These determine the resulting controller's valid operating range. This property is automatically populated by the range input argument to generateExplicitMPC when you create the explicit MPC controller. See generateExplicitRange for details about this structure.
OptimizationOptions	1-D structure containing user-modifiable options used to generate the explicit MPC controller. This property is automatically populated by the opt argument to generateExplicitMPC when you create the explicit MPC controller. See generateExplicitOptions for details about this structure.
PiecewiseAffineSolution	n_r -dimensional structure, where n_r is the number of piecewise affine (PWA) regions required to represent the control law. The i th element contains the details needed to compute the optimal manipulated variables when the solution lies within the i th region. See "Implementation".
IsSimplified	Logical switch indicating whether the explicit control law has been modified using the simplify command such that the explicit control law approximates the base (implicit) MPC controller. If the control law has not been modified, the explicit controller should reproduce the base controller's behavior exactly, provided both operate within the bounds described by the Range property.

Tips

- Using Explicit MPC, you will most likely achieve best performance in small control problems, which involve small numbers of plant inputs/outputs/states as well as the number of constraints.
- Test the implicit controller thoroughly before attempting a conversion. This helps to determine the range of controller states and other parameters needed to generate the explicit controller.
- Simulate the explicit controller's performance using the sim or mpcmoveExplicit commands, or the Explicit MPC Controller block in Simulink.
- generateExplicitMPC displays progress messages in the command window. Use mpcverbosity to turn off the display.

Version History

Introduced in R2014b

See Also

mpc|generateExplicitRange|generateExplicitOptions|simplify

Topics

- "Explicit MPC Control of a Single-Input-Single-Output Plant"
- "Explicit MPC Control of an Aircraft with Unstable Poles"
- "Explicit MPC Control of DC Servomotor with Constraint on Unmeasured Output"
- "Explicit MPC"
- "Design Workflow for Explicit MPC"

generateExplicitOptions

Optimization options for explicit MPC generation

Syntax

```
opt = generateExplicitOptions(MPCobj)
```

Description

opt = generateExplicitOptions(MPCobj) creates a set of options to use when converting a traditional MPC controller, MPCobj, to explicit form using generateExplicitMPC. The options set is returned with all options set to default values. Use dot notation to modify the options.

Examples

Generate Explicit MPC Controller

Generate an explicit MPC controller based upon a traditional MPC controller for a double-integrator plant.

Define the double-integrator plant.

```
plant = tf(1,[1 \ 0 \ 0]);
```

range.Reference.Max = 2;

Create a traditional (implicit) MPC controller for this plant, with sample time 0.1, a prediction horizon of 10, and a control horizon of 3.

```
Ts = 0.1;
p = 10;
m = 3;
MPCobj = mpc(plant,Ts,p,m);

-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

To generate an explicit MPC controller, you must specify the ranges of parameters such as state values and manipulated variables. To do so, generate a range structure. Then, modify values within the structure to the desired parameter ranges.

```
range = generateExplicitRange(MPCobj);
-->Converting the "Model.Plant" property to state-space.
-->Converting model to discrete time.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
range.State.Min(:) = [-10;-10];
range.State.Max(:) = [10;10];
range.Reference.Min = -2;
```

```
range.ManipulatedVariable.Min = -1.1;
range.ManipulatedVariable.Max = 1.1;
Use the more robust reduction method for the computation. Use generateExplicitOptions to
create a default options set, and then modify the polyreduction option.
opt = generateExplicitOptions(MPCobj);
opt.polyreduction = 1;
Generate the explicit MPC controller.
EMPCobj = generateExplicitMPC(MPCobj,range,opt)
Explicit MPC Controller
-----
Controller sample time: 0.1 (seconds)
Polyhedral regions: 1
Number of parameters:
Is solution simplified: No
State Estimation: Default Kalman gain
Type 'EMPCobj.MPC' for the original implicit MPC design.
Type 'EMPCobj.Range' for the valid range of parameters.
Type 'EMPCobj.OptimizationOptions' for the options used in multi-parametric QP computation.
Type 'EMPCobj.PiecewiseAffineSolution' for regions and gain in each solution.
```

Input Arguments

MPCobj — Traditional MPC controller

MPC controller object

Traditional MPC controller, specified as an MPC controller object. Use the mpc command to create a traditional MPC controller.

Output Arguments

opt — Options for generating explicit MPC controller

structure

Options for generating explicit MPC controller, returned as a structure. When you create the structure, all the options are set to default values. Use dot notation to modify any options you want to change. The fields and their default values are as follows.

zerotol — Zero-detection tolerance

```
1e-8 (default) | positive scalar value
```

Zero-detection tolerance used by the NNLS solver, specified as a positive scalar value.

removetol — Redundant-inequality-constraint detection tolerance

```
1e-4 (default) | positive scalar value
```

Redundant-inequality-constraint detection tolerance, specified as a positive scalar value.

flattol — Flat region detection tolerance

1e-5 (default) | positive scalar value

Flat region detection tolerance, specified as a positive scalar value.

normalization — Constraint normalization tolerance

0.01 (default) | positive scalar value

Constraint normalization tolerance, specified as a positive scalar value.

maxiterNNLS — Maximum number of NNLS solver iterations

500 (default) | positive integer

Maximum number of NNLS solver iterations, specified as a positive integer.

maxiterQP — Maximum number of QP solver iterations

200 (default) | positive integer

Maximum number of QP solver iterations, specified as a positive integer.

maxiterBS — Maximum number of bisection method iterations

100 (default) | positive integer

Maximum number of bisection method iterations used to detect region flatness, specified as a positive integer.

polyreduction — Method for removing redundant inequalities

2 (default) | 1

Method used to remove redundant inequalities, specified as either 1 (robust) or 2 (fast).

Version History

Introduced in R2014b

See Also

generateExplicitMPC

generateExplicitRange

Bounds on explicit MPC control law parameters

Syntax

```
Range = generateExplicitRange(MPCobj)
```

Description

Range = generateExplicitRange(MPCobj) creates a structure of parameter bounds based upon a traditional (implicit) MPC controller object. The range structure is intended for use as an input argument to generateExplicitMPC. Usually, the initial range values returned by generateExplicitRange are not suitable for generating an explicit MPC controller. Therefore, use dot notation to set the values of the range structure before calling generateExplicitMPC.

Examples

Generate Explicit MPC Controller

Generate an explicit MPC controller based upon a traditional MPC controller for a double-integrator plant.

Define the double-integrator plant.

```
plant = tf(1,[1 0 0]);
```

Create a traditional (implicit) MPC controller for this plant, with sample time 0.1, a prediction horizon of 10, and a control horizon of 3.

```
Ts = 0.1;
p = 10;
m = 3;
MPCobj = mpc(plant,Ts,p,m);

-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

To generate an explicit MPC controller, you must specify the ranges of parameters such as state values and manipulated variables. To do so, generate a range structure. Then, modify values within the structure to the desired parameter ranges.

```
range = generateExplicitRange(MPCobj);
```

```
-->Converting the "Model.Plant" property to state-space.
-->Converting model to discrete time.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
range.State.Min(:) = [-10;-10];
range.State.Max(:) = [10;10];
```

```
range.Reference.Min = -2;
range.Reference.Max = 2;
range.ManipulatedVariable.Min = -1.1;
range.ManipulatedVariable.Max = 1.1;
Use the more robust reduction method for the computation. Use generateExplicitOptions to
create a default options set, and then modify the polyreduction option.
opt = generateExplicitOptions(MPCobj);
opt.polyreduction = 1;
Generate the explicit MPC controller.
EMPCobj = generateExplicitMPC(MPCobj,range,opt)
Explicit MPC Controller
Controller sample time: 0.1 (seconds)
Polyhedral regions: 1
Number of parameters: 4
Is solution simplified: No
State Estimation: Default Kalman gain
______
Type 'EMPCobj.MPC' for the original implicit MPC design.
Type 'EMPCobj.Range' for the valid range of parameters.
Type 'EMPCobj.OptimizationOptions' for the options used in multi-parametric OP computation.
Type 'EMPCobj.PiecewiseAffineSolution' for regions and gain in each solution.
```

Input Arguments

MPCobj — Traditional MPC controller

MPC controller object

Traditional MPC controller, specified as an MPC controller object. Use the mpc command to create a traditional MPC controller.

Output Arguments

Range — Parameter bounds

structure

Parameter bounds for generating an explicit MPC controller from MPCobj, returned as a structure.

Initially, each parameter's minimum and maximum bounds are identical. All such parameters are considered fixed. When you generate an explicit controller, any fixed parameters must be constant when the controller operates. This is unlikely to happen in general. Thus, you must specify valid bounds for all parameters. Use dot notation to set the values of the range structure as appropriate for your system.

The fields of the range structure are as follows.

State — Bounds on controller state values

structure

Bounds on controller state values, specified as a structure containing fields Min and Max. Each of Min and Max is a vector of length n_x , where n_x is the number of controller states. Range.State.Min and Range.State.Max contain the minimum and maximum values, respectively, of all controller states. For example, suppose you are designing a two-state controller. You have determined that the range of the first controller state is [-1000,1000], and that of the second controller state is [0,2*pi]. Set these bounds as follows:

```
Range.State.Min(:) = [-1000,0];
Range.State.Max(:) = [1000,2*pi];
```

MPC controller states include states from plant model, disturbance model, and noise model, in that order. Setting the range of a state variable is sometimes difficult when a state does not correspond to a physical parameter. In that case, multiple runs of open-loop plant simulation with typical reference and disturbance signals are recommended in order to collect data that reflect the ranges of states.

Reference — Bounds on controller reference signal values

structure

Bounds on controller reference signal values, specified as a structure containing fields Min and Max. Each of Min and Max is a vector of length n_y , where n_y is the number of plant outputs. Range.Reference.Min and Range.Reference.Max contain the minimum and maximum values, respectively, of all reference signal values. For example, suppose you are designing a controller for a two-output plant. You have determined that the range of the first plant output is [-1000,1000], and that of the second plant output is [0,2*pi]. Set these bounds as follows:

```
Range.Reference.Min(:) = [-1000,0];
Range.Reference.Max(:) = [1000,2*pi];
```

Usually you know the practical range of the reference signals being used at the nominal operating point in the plant. The ranges used to generate the explicit MPC controller must be at least as large as the practical range.

MeasuredDisturbance — Bounds on measured disturbance values

structure

Bounds on measured disturbance values, specified as a structure containing fields Min and Max. Each of Min and Max is a vector of length n_{md} , where n_{md} is the number of measured disturbances. If your system has no measured disturbances, leave the generated values of this field unchanged.

Range.MeasuredDisturbance.Min and Range.MeasuredDisturbance.Max contain the minimum and maximum values, respectively, of all measured disturbance signals. For example, suppose you are designing a controller for a system with two measured disturbances. You have determined that the range of the first disturbance is [-1,1], and that of the second disturbance is [0,0.1]. Set these bounds as follows:

```
Range.Reference.Min(:) = [-1,0];
Range.Reference.Max(:) = [1,0.1];
```

Usually you know the practical range of the measured disturbance signals being used at the nominal operating point in the plant. The ranges used to generate the explicit MPC controller must be at least as large as the practical range.

ManipulatedVariable — Bounds on manipulated variable values

structure

Bounds on manipulated variable values, specified as a structure containing fields Min and Max. Each of Min and Max is a vector of length n_u , where n_u is the number of manipulated variables. Range.ManipulatedVariable.Min and Range.ManipulatedVariable.Max contain the minimum and maximum values, respectively, of all manipulated variables. For example, suppose your system has two manipulated variables. The range of the first manipulated variable is [-1,1], and that of the second variable is [0,0.1]. Set these bounds as follows:

```
Range.ManipulatedVariable.Min(:) = [-1,0];
Range.ManipulatedVariable.Max(:) = [1,0.1];
```

If manipulated variables are constrained, the ranges used to generate the explicit MPC controller must be at least as large as these limits.

Version History

Introduced in R2014b

See Also

mpc|generateExplicitMPC|generateExplicitOptions

generatePlotParameters

Parameters for plotSection

Syntax

```
plotParams = generatePlotParameters(EMPCobj)
```

Description

plotParams = generatePlotParameters(EMPCobj) creates a structure of parameters for a 2-D sectional plot of the explicit MPC control law of the explicit MPC controller, EMPCobj. You set the fields of this structure and use it to generate the plot using the plotSection command.

Examples

Specify Fixed Parameters for 2-D Plot of Explicit Control Law

Define a double integrator plant model and create a traditional implicit MPC controller for this plant. Constrain the manipulated variable to have an absolute value less than 1.

```
plant = tf(1,[1 0 0]);
MPCobi = mpc(plant, 0.1, 10, 3);
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
MPCobj.MV = struct('Min', -1, 'Max', 1);
Define the parameter bounds for generating an explicit MPC controller.
range = generateExplicitRange(MPCobj);
-->Converting the "Model.Plant" property to state-space.
--->Converting model to discrete time.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
range.State.Min(:) = [-10;-10];
range.State.Max(:) = [10;10];
range.Reference.Min(:) = -2;
range.Reference.Max(:) = 2;
range.ManipulatedVariable.Min(:) = -1.1;
range.ManipulatedVariable.Max(:) = 1.1;
Create an explicit MPC controller.
EMPCobj = generateExplicitMPC(MPCobj,range);
Regions found / unexplored:
                                   19/
```

Create a default plot parameter structure, which specifies that all of the controller parameters are fixed at their nominal values for plotting.

```
plotParams = generatePlotParameters(EMPCobj);
```

Allow the controller states to vary when creating a plot.

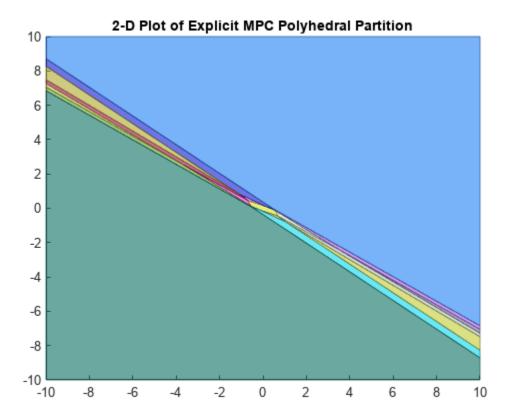
```
plotParams.State.Index = [];
plotParams.State.Value = [];
```

Fix the manipulated variable and reference signal to 0 for plotting.

```
plotParams.ManipulatedVariable.Index(1) = 1;
plotParams.ManipulatedVariable.Value(1) = 0;
plotParams.Reference.Index(1) = 1;
plotParams.Reference.Value(1) = 0;
```

Generate the 2-D section plot for the explicit MPC controller.

plotSection(EMPCobj,plotParams)



```
Figure (1: PiecewiseAffineSectionPlot) with properties:

    Number: 1
        Name: 'PiecewiseAffineSectionPlot'
        Color: [1 1 1]
    Position: [360 502 560 420]
```

```
Units: 'pixels'
Show all properties
```

Input Arguments

EMPCobj — **Explicit MPC controller**

explicit MPC controller object

Explicit MPC controller for which you want to create a 2-D sectional plot, specified as an Explicit MPC controller object. Use generateExplicitMPC to create an explicit MPC controller.

Output Arguments

plotParams — Parameters for sectional plot

structure

Parameters for sectional plot of explicit MPC control law, returned as a structure.

As returned by generatePlotParameters, the plotParams structure command fixes all the control law's parameters at their nominal values. To obtain the desired plot, eliminate the Index and Value entries of the two parameters forming the plot axes, and modify fixed values as necessary. Then, use the plotSection command to display the 2-D sectional plot of the explicit control law's PWA regions with the remaining free parameters as the x and y axes.

The fields of the plot-parameters structure are as follows.

State — Fixed controller states

structure

Fixed controller states, specified as a structure having an Index field and a Value field. The field plotParams.State.Index is a vector that contains the indices of the controller states to fix for the plot, and plotParams.State.Value contains the corresponding constant state values.

Modify the default value of plotParams. State to generate the desired plot. See "Specify Fixed Parameters for 2-D Plot of Explicit Control Law" on page 2-36.

Reference — Fixed reference signal values

structure

Fixed reference signal values, specified as a structure having an Index field and a Value field. The field plotParams.Reference.Index is a vector that contains the indices of the reference signals to fix for the plot, and plotParams.Reference.Value contains the corresponding constant reference signal values.

Modify the default value of plotParams.Reference to generate the desired plot. See "Specify Fixed Parameters for 2-D Plot of Explicit Control Law" on page 2-36.

MeasuredDisturbance — Fixed measured disturbance values

structure

Fixed measured disturbance values, specified as a structure having an Index field and a Value field. The field plotParams.MeasuredDisturbance.Index is a vector that contains the indices of the

measured disturbances to fix for the plot, and plotParams.MeasuredDisturbance.Value contains the corresponding constant measured disturbance values.

Modify the default value of plotParams. MeasuredDisturbance to generate the desired plot. See "Specify Fixed Parameters for 2-D Plot of Explicit Control Law" on page 2-36.

ManipulatedVariable — Fixed manipulated variable values

structure

Fixed manipulated variable values, specified as a structure having an Index field and a Value field. The field plotParams.ManipulatedVariable.Index is a vector that contains the indices of the manipulated variables to fix for the plot, and plotParams.ManipulatedVariable.Value contains the corresponding constant manipulated variable values.

Modify the default value of plotParams.ManipulatedVariable to generate the desired plot. See "Specify Fixed Parameters for 2-D Plot of Explicit Control Law" on page 2-36.

Version History

Introduced in R2014b

See Also

generateExplicitMPC | plotSection

get

Get property values from MPC object

Syntax

```
PropertyValue = get(MPCobj,PropertyName)
Struct = get(MPCobj)
get(MPCobj)
```

Description

Use the Model Predictive Control Toolbox get function to read the property values of an MPC controller (see mpc for background).

To implement Get/Set interface of standard MATLAB object, see "Implement Set/Get Interface for Properties".

PropertyValue = get(MPCobj, PropertyName) returns the current value of the property PropertyName of the MPC controller MPCobj.

Struct = get(MPCobj) converts the MPC controller MPCobj into a standard MATLAB structure with the property names as field names and the property values as field values.

get (MPCobj) without a left-side argument displays all properties of MPCobj and their values.

Examples

Get property values from an MPC object

Create plant model and related MPC object

```
mpcverbosity off;
                                              % turn off mpc messages
% create plant model
plant = rss(4,4,4);
                                              % random state space
plant.D = 0;
                                              % set D matrix to zero
mpcobj=mpc(plant,1);
Get values of some properties
>> get(mpcobj,'Ts')
ans =
>> get(mpcobj,"Ts")
ans =
>> mpcobj.Ts
ans =
     1
```

```
>> get(mpcobj,'ControlHorizon')
ans =
>> get(mpcobj,'Model')
ans =
 struct with fields:
          Plant: [4×4 ss]
   Disturbance: []
          Noise: []
        Nominal: [1×1 struct]
% display all properties
get(mpcobj)
                          Ts: 1
       PredictionHorizon (P): 10
          ControlHorizon (C): 2
                       Model: [1x1 struct]
   ManipulatedVariables (MV): [1x4 struct]
        OutputVariables (OV): [1x4 struct]
   DisturbanceVariables (DV): []
                 Weights (W): [1x1 struct]
                   Optimizer: [1x1 struct]
                       Notes: {}
                    UserData: []
                     History: 11-Sep-2020 16:50:19
% get whole MPC structure
WholeMPCStruct=get(mpcobj);
% display History field
WholeMPCStruct.History
ans =
   1.0e+03 *
   2.0200
              0.0090
                        0.0110
                                  0.0160
                                             0.0500
                                                       0.0193
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

PropertyName — Name of MPC object property

character array | string

Specify PropertyName as a character array or string that contains the full property name (for example, 'UserData') or any unambiguous case-insensitive abbreviation (for example, 'user' instead of 'UserData'). You can specify any generic MPC property.

```
Example: 'Model'
```

Output Arguments

PropertyValue — Value of MPC object property

double | matrix | structure | other

The value returned in PropertyValue depends on the specific property of the MPC object. See mpcprops for more information on MPC object properties.

Struct — Structure containing all property values

double | matrix | structure | other

This is a standard MATLAB structure containing all the property names of the MPC object as field names and the property values as field values. See mpcprops for more information on MPC object properties.

Tips

```
An alternative to the syntax

Value = get(MPCobj,'PropertyName')
```

is the structure-like referencing

Value = MPCobj.PropertyName

For example,

MPCobj.Ts MPCobj.p

return the values of the sampling time and prediction horizon of the MPC controller MPCobj.

Version History

Introduced before R2006a

See Also

mpc | set | mpcprops

getCodeGenerationData

Create data structures for mpcmoveCodeGeneration

Syntax

```
[configData,stateData,onlineData] = getCodeGenerationData(mpcobj)
[____] = getCodeGenerationData(____,Name,Value)
```

Description

Use this function to create data structures for the mpcmoveCodeGeneration function, which computes optimal control moves for implicit and explicit linear MPC controllers.

For information on generating data structures for nlmpcmoveCodeGeneration, see getCodeGenerationData.

[configData, stateData, onlineData] = getCodeGenerationData(mpcobj) creates data structures for use with mpcmoveCodeGeneration.

[____] = getCodeGenerationData(____, Name, Value) specifies additional options using one or more Name, Value pair arguments.

Examples

plant = rss(3,2,2);

Create MPC Code Generation Data Structures

Create a plant model, and define the MPC signal types.

```
plant.D = 0;
plant = setmpcsignals(plant,'mv',1,'ud',2,'mo',1,'uo',2);

Create an MPC controller.

mpcObj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
for output(s) y1 and zero weight for output(s) y2
```

Configure your controller parameters. For example, define bounds for the manipulated variable.

```
mpcObj.ManipulatedVariables.Min = -1;
mpcObj.ManipulatedVariables.Max = 1;
Create code generation data structures.
[configData,stateData,onlineData] = getCodeGenerationData(mpcObj);
```

```
-->Converting model to discrete time.
-->The "Model.Disturbance" property is empty:
    Assuming unmeasured input disturbance #2 is integrated white noise.
    Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
-->Converting model to discrete time.
-->The "Model.Disturbance" property is empty:
    Assuming unmeasured input disturbance #2 is integrated white noise.
    Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Specify Options for Creating MPC Code Generation Structures

Create a plant model, and define the MPC signal types.

```
plant = rss(3,2,2);
plant.D = 0;

Create an MPC controller.

mpcObj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Create code generation data structures. Configure options to:

- Use single-precision floating-point values in the generated code.
- Improve computational efficiency by not computing optimal sequence data.
- Run your MPC controller in adaptive mode.

Input Arguments

mpcobj — Model predictive controller

```
mpc object | explicitMPC object
```

Model predictive controller, specified as one of the following:

- mpc object Implicit MPC controller
- explicitMPC object Explicit MPC controller created using generateExplicitMPC.

Name-Value Pair Arguments

Specify optional pairs of arguments as Namel=Valuel,..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'DataType', 'single' specifies that the generated code uses single-precision floating point values.

InitialState — Initial controller state

mpcstate object

Initial controller state when using mpcmoveCodeGeneration, specified as the comma-separated pair consisting of 'InitialState' and an mpcstate object. This state is used in place of the default state information from mpcobj.

DataType — Data type used in generated code

'double' (default) | 'single'

Data type used in generated code when using mpcmoveCodeGeneration, specified as the comma-separated pair consisting of 'DataType' and one of the following:

- 'double' Use double-precision floating point values.
- 'single' Use single-precision floating point values.

OnlyComputeCost — Toggle for computing only optimal cost

false (default) | true

Toggle for computing only optimal cost during simulation when using mpcmoveCodeGeneration, specified as specified as the comma-separated pair consisting of 'OnlyComputeCost' and either true or false. To reduce computational load by not calculating optimal sequence data, set OnlyComputeCost to true.

IsAdaptive — Adaptive MPC indicator

false (default) | true

Adaptive MPC indicator when using mpcmoveCodeGeneration, specified as specified as the commaseparated pair consisting of 'IsAdaptive' and either true or false. Set IsAdaptive to true if your controller is running in adaptive mode.

For more information on adaptive MPC, see "Adaptive MPC".

Note IsAdaptive and IsLTV cannot be true at the same time.

IsLTV — Time-varying MPC indicator

false (default) | true

Time-varying MPC indicator when using mpcmoveCodeGeneration, specified as the commaseparated pair consisting of 'IsLTV' and either true or false. Set IsLTV to true if your controller is running in time-varying mode.

For more information on time-varying MPC, see "Time-Varying MPC".

Note IsAdaptive and IsLTV cannot be true at the same time.

UseVariableHorizon — Variable horizon indicator

false (default) | true

Variable horizon indicator when using mpcmoveCodeGeneration, specified as the comma-separated pair consisting of 'UseVariableHorizon' and either true or false. To vary your prediction and control horizons at run time, set UseVariableHorizons to true.

When you use variable horizons, mpcmoveCodeGeneration ignores the horizons specified in configData and instead uses the prediction and control horizon specified in onlineData.horizons.

For more information, see "Adjust Horizons at Run Time".

Output Arguments

configData — MPC configuration parameters

structure

MPC configuration parameters that are constant at run time, returned as a structure. These parameters are derived from the controller settings in mpcobj. When simulating your controller, pass configData to mpcmoveCodeGeneration without changing any parameters.

For more information on how generated MPC code uses constant matrices in configData to solve the QP problem, see "QP Problem Construction for Generated C Code".

stateData — Initial controller states

structure

Initial controller states, returned as a structure. To initialize your simulation with the initial states defined in mpcobj, pass stateData to mpcmoveCodeGeneration. To use different initial conditions, modify stateData. You can specify nondefault controller states using InitialState.

For more information on the stateData fields, see mpcmoveCodeGeneration.

stateData has the following fields.

Field	Description
Plant	Plant model state estimates
Disturbance	Unmeasured disturbance model state estimates
Noise	Output measurement noise model state estimates
LastMove	Manipulated variable control moves from previous control interval
Covariance	Covariance matrix for controller state estimates

Field	Description
iA	Active inequality constraints

onlineData — Online MPC controller data

structure

Online MPC controller data that you must update at each control interval, returned as a structure with the following fields.

Field	Description		
signals	Input and output si	Input and output signals, returned as a structure with the following fields.	
	Field	Description	
	ym	Measured outputs	
	ref	Output references	
	md	Measured disturbances	
	mvTarget	Targets for manipulated variables	
	externalMV	Manipulated variables externally applied to the plant	
limits	Input and output co	Input and output constraints, returned as a structure with the following fields:	
	Field	Description	
	ymin	Lower bounds on output signals	
	ymax	Upper bounds on output signals	
	umin	Lower bounds on input signals	
	umax	Upper bounds on input signals	
	When mpcobj is ar ignores the limits	n explicit MPC controller, mpcmoveCodeGeneration s field.	
weights	Updated QP optimi following fields:	zation weights, returned as a structure with the	
	Field	Description	
	ywt	Output weights	
	uwt	Manipulated variable weights	
	duwt	Manipulated variable rate weights	
	ecr	Weight on slack variable used for constraint softening	
	When mpcobj is ar ignores the weight	n explicit MPC controller, mpcmoveCodeGeneration ts field.	

Field	Description	
customconstraints	Updated custom with the following	n mixed input/output constraints, returned as a structure ng fields:
	Field	Description
	E	Manipulated variable constraint constant
	F	Controlled output constraint constant
	G	Mixed input/output constraint constant
	S	Measured disturbance constraint constant
		s an explicit MPC controller, mpcmoveCodeGeneration tomconstraints field.
horizons	Updated control following fields:	ller horizon values, returned as a structure with the
	Field	Description
	р	Prediction horizon
	m	Control horizon
	name-value pair When mpcobj is	s an explicit MPC controller, mpcmoveCodeGeneration
	ignores the hor	
model		and nominal values for adaptive MPC and time-varying MPC, ructure with the following fields:
	Field	Description
	A, B, C, D	State-space matrices of discrete-time state-space model.
	Х	Nominal plant states
	U	Nominal plant inputs
	Υ	Nominal plant outputs
	DX	Nominal plant state derivatives
	The model field name-value pair	is returned only when either the IsAdaptive or IsLTV is true.

getCodeGenerationData returns onlineData with empty matrices for all structure fields, except signals.ref, signals.ym, and signals.md. These fields contain the corresponding nominal signal values from mpcobj. If your controller does not have measured disturbances, signals.md is returned as an empty matrix.

For more information on configuring onlineData fields, see mpcmoveCodeGeneration.

Version History

Introduced in R2016a

See Also

mpcmoveCodeGeneration|nlmpcmove

"Generate Code to Compute Optimal MPC Moves in MATLAB"
"Generate Code and Deploy Controller to Real-Time Targets"

getCodeGenerationData

Create data structures for nlmpcmoveCodeGeneration

Syntax

```
[coreData,onlineData] = getCodeGenerationData(nlobj,x,lastMV)
[coreData,onlineData] = getCodeGenerationData(nlobj,x,lastMV,params)
[___] = getCodeGenerationData(___,field)
[___] = getCodeGenerationData(___,field1,...,fieldn)
```

Description

Use this function to create data structures for the nlmpcmoveCodeGeneration function, which computes optimal control moves for nonlinear MPC controllers.

For information on generating data structures for mpcmoveCodeGeneration, see getCodeGenerationData.

[coreData,onlineData] = getCodeGenerationData(nlobj,x,lastMV) creates data structures for use with nlmpcmoveCodeGeneration.

[coreData,onlineData] = getCodeGenerationData(nlobj,x,lastMV,params) copies initial parameter values in the onlineData structure if nlobj is an nlmpc object. If nlobj is an nlmpcMultistage object then passing the params argument is not allowed and you have to manually specify the initial guesses in the InitialGuess field of onlineData instead.

```
[ \underline{\phantom{a}} ] = getCodeGenerationData( \underline{\phantom{a}} , field) enables the specified online weight or constraint field by adding it to the onlineData structure.
```

 $[\ __]$ = getCodeGenerationData($\ __$, field1,..., fieldn) enables multiple online weight or constraint fields by adding them to the onlineData structure.

Examples

Create Nonlinear MPC Code Generation Structures

Create a nonlinear MPC controller with four states, two outputs, and one input.

```
nlobj = nlmpc(4,2,1);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the sample time and horizons of the controller.

```
Ts = 0.1;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 5;
```

Specify the state function for the controller, which is in the file <code>pendulumDT0.m</code>. This discrete-time model integrates the continuous-time model defined in <code>pendulumCT0.m</code> using a multistep forward Euler method.

```
nlobj.Model.StateFcn = "pendulumDTO";
nlobj.Model.IsContinuousTime = false;
```

The prediction model uses an optional parameter Ts to represent the sample time. Specify the number of parameters and create a parameter vector.

```
nlobj.Model.NumberOfParameters = 1;
params = {Ts};
```

Specify the output function of the model, passing the sample time parameter as an input argument.

```
nlobj.Model.OutputFcn = "pendulumOutputFcn";
```

Define standard constraints for the controller.

```
nlobj.Weights.OutputVariables = [3 3];
nlobj.Weights.ManipulatedVariablesRate = 0.1;
nlobj.OV(1).Min = -10;
nlobj.OV(1).Max = 10;
nlobj.MV.Min = -100;
nlobj.MV.Max = 100;
```

Validate the prediction model functions.

```
x0 = [0.1;0.2;-pi/2;0.3];
u0 = 0.4;
validateFcns(nlobj,x0,u0,[],params);

Model.StateFcn is OK.
Model.OutputFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Only two of the plant states are measurable. Therefore, create an extended Kalman filter for estimating the four plant states. Its state transition function is defined in pendulumStateFcn.m and its measurement function is defined in pendulumMeasurementFcn.m.

```
EKF = extendedKalmanFilter(@pendulumStateFcn,@pendulumMeasurementFcn);
```

Define initial conditions for the simulation, initialize the extended Kalman filter state, and specify a zero initial manipulated variable value.

```
x0 = [0;0;-pi;0];
y0 = [x0(1);x0(3)];
EKF.State = x0;
mv0 = 0;
```

Create code generation data structures for the controller, specifying the initial conditions and parameters.

```
[coreData,onlineData] = getCodeGenerationData(nlobj,x0,mv0,params);
```

View the online data structure.

onlineData

```
onlineData = struct with fields:
    ref: [0 0]
    MVTarget: 0
    Parameters: {[0.1000]}
        X0: [10x4 double]
        MV0: [10x1 double]
        Slack0: 0
```

If your application uses online weights or constraints, you must add corresponding fields to the code generation data structures. For example, the following syntax creates data structures that include fields for output variable tuning weights, manipulated variable tuning weights, and manipulated variable bounds.

```
[coreData2,onlineData2] = getCodeGenerationData(nlobj,x0,mv0,params,...
    'OutputWeights','MVWeights','MVMin','MVMax');
```

View the online data structure. At run time, specify the online weights and constraints in the added structure fields.

onlineData2

Input Arguments

nlobj — Nonlinear model predictive controller

nlmpc object | nlmpcMultistage object

Nonlinear model predictive controller, specified as an nlmpc or nlmpcMultistage object.

x — Initial states of nonlinear prediction model

column vector of length $N_{\rm y}$

Initial states of the nonlinear prediction model, specified as a column vector of length N_x , where N_x is the number of prediction model states.

lastMV — Initial manipulated variable control signals

```
column vector of length N_{mv}
```

Initial manipulated variable control signals, specified as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

params — Initial parameter values for non multistage MPC

cell vector

Initial parameter values for non multistage MPC, specified as a cell vector with length equal to nlobj.Model.NumberOfParameters, which is the number of optional parameters in the controller prediction model. If the controller has no optional parameters, specify params as {}.

If nlobj is an nlmpc object then the initial values specified in params are copied into the onlineData structure. If nlobj is an nlmpcMultistage object then the params argument is not allowed and you have to manually specify the initial guesses in the InitialGuess field of onlineData instead.

For more information on optional prediction model parameters, see "Specify Prediction Model for Nonlinear MPC".

field — Online weight or constraint field name

string | character vector

Online weight or constraint field name, specified as a string or character vector. When creating data structures for nlmpcmoveCodeGeneration, you can add any of the following fields to the onlineData output structure. Add a given field to the online data structure only if you expect the corresponding weight or constraint to vary at run time.

Online Constraints

- "StateMin" State lower bounds
- "StateMax" State upper bounds
- "MVMin" Manipulated variable lower bounds
- "MVMax" Manipulated variable upper bounds
- "MVRateMin" Manipulated variable rate of change lower bound
- "MVRateMax" Manipulated variable rate of change upper bound

Online constraints and Tuning Weights for non-Multistage MPC

- "OutputWeights" Output variable weights
- "MVWeights" Manipulated variable weights
- "MVRateWeights" Manipulated variable rate weights
- "ECRWeight" Slack variable weight
- "OutputMin" Output variable lower bounds
- "OutputMax" Output variable upper bounds

Disturbances, Parameters, and Initial Guesses for Multistage MPC

- "MeasuredDistrubance" Measured disturbances
- ullet "StateParameter" Parameter vector for state function and Jacobians
- \bullet "StageParameter" Parameter vector for stage cost, constraints, and Jacobians
- "TerminalState" Terminal state constraint
- "InitialGuess" Initial guesses for decision variables

Output Arguments

coreData — Nonlinear MPC configuration parameters

structure

Nonlinear MPC configuration parameters that are constant at run time, returned as a structure. These parameters are derived from the controller settings in nlobj. When simulating your controller, pass coreData to nlmpcmoveCodeGeneration without changing any parameters.

onlineData — Online nonlinear MPC controller data

structure

Run-time simulation data, returned as a structure. The fields in the structure depend on whether nlobj is an nlmpc object or an nlmpcMultistage object. During a simulation, you must supply this structure as an input to nlmpcmoveCodeGeneration at every control interval. nlmpcmoveCodeGeneration then returns as output the updated structure that you will need to supply as input in the following control interval.

Non-Multistage MPC — Structure for generic MPC controllers

structure

For nlmpc objects, the structure always contains the following fields.

Field	Description
ref	Output reference values, returned as a column vector of zeros with length N_{y} , where N_{y} is the number of prediction model outputs.
mvTarget	Manipulated variable reference values, returned as a column vector of zeros with length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.
X0	Initial guess for the state trajectory, returned as a column vector equal to x.
MV0	Initial guess for the manipulated variable trajectory, returned as a column vector equal to lastMV.
Slack0	Initial guess for the slack variable, returned as zero.

For nlmpc objects, onlineData can also contain the following fields, depending on the controller configuration and argument values.

Field	Description
	Measured disturbance values — This field is returned only when the controller has measured disturbance inputs, that is, when $\verb nlobj.Dimensions.MDIndex $ is nonzero. md is returned as a column vector of zeros with length N_{md} , where N_{md} is the number of measured disturbances.
Parameters	Parameter values — This field is returned only when the controller uses optional model parameters. Parameters is returned as a cell vector equal to params.

Field	Description
• OutputWeights	Weight and constraint values — Each field is returned only when the
 MVWeights 	corresponding field name is specified using the field argument. The value of each field is equal to the corresponding default value defined in the
 MVRateWeights 	controller, as returned in coreData.
• ECRWeight	
• OutputMin	
• OutputMax	
• StateMin	
• StateMax	
• MVMin	
• MVMax	
• MVRateMin	
• MVRateMax	

For more information on configuring onlineData fields, see nlmpcmoveCodeGeneration.

Multistage MPC — Structure for multistage MPC controllers

structure

For nlmpcMultistage objects, the returned onlineData structure always contains the InitialGuess field.

Field	Description
	Initial guess for the decision variables, returned as a column vector of length equal to the sum of the lengths of all the decision variable vectors for each stage. For more information, see nlmpcmove.

For nlmpcMultistage objects, onlineData can also contain the following fields, depending on the controller configuration and argument values.

Field	Description
MeasuredDisturbanc es	Measured disturbance values — This field is returned only when the controller has measured disturbance inputs, that is, when $\verb nlobj.Dimensions.MDIndex $ is nonzero. md is returned as a column vector of zeros with length N_{md} , where N_{md} is the number of measured disturbances.
StateFcnParameters	Parameter values for state functions and Jacobians — This field is returned only when the controller state prediction function or its Jacobian use model parameters, that is when Model.ParameterLength is greater than zero. StateFcnParameter is returned as a vector.
StageFcnParameters	Parameter values for stage cost and constraints functions and their Jacobians— This field is returned only when any stage cost or constraint function, or its Jacobian, uses parameters, that is when there is at least one stage i for which Stages(i).ParameterLength is greater than zero. StageFcnParameter is returned as a vector.

Field	Description
• StateMin	Constraint values — Each field is returned only when the corresponding field name is specified using the field argument. The value of each field is
• StateMax	equal to the corresponding default value defined in the controller, as
• MVMin	returned in coreData.
• MVMax	
• MVRateMin	
• MVRateMax	
TerminalState	Terminal state, returned as a column vector with as many elements as the number of states. The terminal state is the desired state at the last prediction step. To specify desired terminal states at run-time via this field, you must specify finite values in the TerminalState field of the Model property of nlobj. Specify inf for the states that do not need to be constrained to a terminal value. At run time, nlmpcmoveCodeGeneration ignores any values in the TerminalState field of simdata that correspond to inf values in nlobj. If you do not specify any terminal value condition in nlobj, this field is not created in onlinedata.

For more information on configuring onlineData fields, see nlmpcmoveand nlmpcmoveCodeGeneration.

Version History

Introduced in R2020a

See Also

validateFcns | nlmpcmove | getSimulationData | nlmpcmoveCodeGeneration

Topics

"Generate Code to Compute Optimal MPC Moves in MATLAB" "Generate Code and Deploy Controller to Real-Time Targets"

getconstraint

Obtain mixed input/output constraints from model predictive controller

Syntax

```
[E,F,G,V,S] = getconstraint(MPCobj)
```

Description

[E,F,G,V,S] = getconstraint(MPCobj) returns the mixed-input/output constraints previously defined for the MPC controller, MPCobj. For more information, see "Mixed Input/Output Constraints" on page 2-59.

Examples

Retrieve Custom Constraints from MPC Controller

Create a third-order plant model with two manipulated variables, one measured disturbance, and two measured outputs.

```
plant = rss(3,2,3);
plant.D = 0;
plant = setmpcsignals(plant,'mv',[1 2],'md',3);

Create an MPC controller for this plant.

MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
```

-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.

Assume that you have two soft constraints.

```
u_1 + u_2 \le 5<br/>v_2 + v \le 10
```

Set the constraints for the MPC controller.

```
E = [1 1; 0 0];
F = [0 0; 0 1];
G = [5;10];
V = [1;1];
S = [0;1];
setconstraint(MPCobj,E,F,G,V,S)
```

Retrieve the constraints from the controller.

```
[E,F,G,V,S] = getconstraint(MPCobj)
```

```
E = 2 \times 2
        1
                   1
        0
F = 2 \times 2
        0
                   0
        0
                   1
G = 2 \times 1
        5
       10
V = 2 \times 1
        1
        1
S = 2 \times 1
        0
        1
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use \mbox{mpc} .

Output Arguments

E — Manipulated variable constraint constant

 N_c -by- N_{mv} array | []

Manipulated variable constraint constant, returned as an N_c -by- N_{mv} array, where N_c is the number of constraints, and N_{mv} is the number of manipulated variables.

If MPCobj has no mixed input/output constraints, then E is [].

F — Controlled output constraint constant

 N_c -by- N_v array | []

Controlled output constraint constant, returned as an N_c -by- N_y array, where N_y is the number of controlled outputs (measured and unmeasured).

If MPCobj has no mixed input/output constraints, then F is [].

G — Mixed input/output constraint constant

column vector of length N_c | []

Mixed input/output constraint constant, returned as a column vector of length N_c , where N_c is the number of constraints.

If MPCobj has no mixed input/output constraints, then G is [].

V — Constraint softening constant

column vector of length $N_c \mid []$

Constraint softening constant representing the equal concern for the relaxation (ECR), returned as a column vector of length N_c , where N_c is the number of constraints. If MPCobj has no mixed input/output constraints, then V is [].

If V is not specified, a default value of $\mathbf{1}$ is applied to all constraint inequalities and all constraints are soft. This behavior is the same as the default behavior for output bounds, as described in "Standard Cost Function".

To make the i^{th} constraint hard, specify V(i) = 0.

To make the i^{th} constraint soft, specify V(i) > 0 in keeping with the constraint violation magnitude you can tolerate. The magnitude violation depends on the numerical scale of the variables involved in the constraint.

In general, as V(i) decreases, the controller hardens the constraints by decreasing the constraint violation that is allowed.

S — Measured disturbance constraint constant

 N_c -by- N_v array | []

Measured disturbance constraint constant, returned as an N_c -by- N_{ν} array, where N_{ν} is the number of measured disturbances.

If there are no measured disturbances in the mixed input/output constraints, or MPCobj has no mixed input/output constraints, then S is [].

Algorithms

Mixed Input/Output Constraints

The general form of the mixed input/output constraints is:

$$Eu(k+j) + Fv(k+j) + Sv(k+j) \le G + \varepsilon V$$

Here, j = 0,...,p, and:

- *p* is the prediction horizon.
- *k* is the current time index.
- *u* is a column vector manipulated variables.
- y is a column vector of all plant output variables.
- *v* is a column vector of measured disturbance variables.
- ε is a scalar slack variable used for constraint softening (as in "Standard Cost Function").

• E, F, G, V, and S are constant matrices.

Since the MPC controller does not optimize u(k+p), getconstraint calculates the last constraint at time k+p assuming that u(k+p) = u(k+p-1).

Version History

Introduced in R2011a

See Also

setconstraint

Topics

"Constraints on Linear Combinations of Inputs and Outputs"

getEstimator

Obtain Kalman gains and model for estimator design

Syntax

```
[L,M] = getEstimator(MPCobj)
[L,M,A,Cm,Bu,Bv,Dvm] = getEstimator(MPCobj)
[L,M,model,index] = getEstimator(MPCobj,'sys')
```

Description

[L,M] = getEstimator(MPCobj) extracts the Kalman gains used by the state estimator in a model predictive controller. The estimator updates the states of internal plant, disturbance, and noise models at the beginning of each controller interval.

[L,M,A,Cm,Bu,Bv,Dvm] = getEstimator(MPCobj) also returns the system matrices used to calculate the estimator gains.

[L,M,model,index] = getEstimator(MPCobj,'sys') returns an LTI state-space representation of the system used for state-estimator design and a structure summarizing the I/O signal types of the system.

Examples

Extract Parameters for State Estimation

The plant is a stable, discrete LTI state-space model with four states, three inputs, and three outputs. The manipulated variables are inputs 1 and 2. Input 3 is an unmeasured disturbance. Outputs 1 and 3 are measured. Output 2 is unmeasured.

Create a model of the plant and specify the signals for MPC.

```
rng(1253) % For repeatable results Plant = drss(4,3,3); Plant.Ts = 0.25; Plant = setmpcsignals(Plant,'MV',[1,2],'UD',3,'MO',[1 3],'UO', 2); Plant.d(:,[1,2]) = 0;
```

The last command forces the plant to satisfy the assumption of no direct feedthrough.

Calculate the default model predictive controller for this plant.

```
MPCobj = mpc(Plant);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
for output(s) y1 y3 and zero weight for output(s) y2
```

Obtain the parameters to be used in state estimation.

```
[L,M,A,Cm,Bu,Bv,Dvm] = getEstimator(MPCobj);
-->The "Model.Disturbance" property is empty:
    Assuming unmeasured input disturbance #3 is integrated white noise.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
    Assuming no disturbance added to measured output channel #3.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Based on the estimator state equation, the estimator poles are given by the eigenvalues of A - L*Cm. Calculate and display the poles.

```
Poles = eig(A - L*Cm)

Poles = 6×1

-0.7467
-0.5019
0.0769
0.4850
0.8825
0.8291
```

Confirm that the default estimator is asymptotically stable.

```
max(abs(Poles))
ans = 0.8825
```

This value is less than 1, so the estimator is asymptotically stable.

Verify that in this case, L = A*M.

```
L - A*M

ans = 6\times2

10^{-15}\times

0.0833 0.0971

0.0278 0.0278

0.0833 0.0278

-0.0278 -0.0278

0.0486 -0.0555

-0.1527 -0.1388
```

Input Arguments

MPCobj — MPC controller

MPC controller object

MPC controller, specified as an MPC controller object. Use the mpc command to create the MPC controller.

Output Arguments

L — Kalman gain matrix for time update

matrix

Kalman gain matrix for the time update, returned as a matrix. The dimensions of L are n_x -by- n_{ym} , where n_x is the total number of controller states, and n_{vm} is the number of measured outputs.

M — Kalman gain matrix for measurement update

matrix

Kalman gain matrix for the measurement update, returned as a matrix. The dimensions of L are n_x -by- n_{ym} , where n_x is the total number of controller states, and n_{ym} is the number of measured outputs.

A, Cm, Bu, Bv, Dvm — System matrices

matrices

System matrices used to calculate the estimator gains, returned as matrices of various dimensions. For definitions of these system matrices, see "State Estimator Equations" on page 2-64.

model — System used for state-estimator design

state-space model

System used for state-estimator design, returned as a state-space (ss) model. The input to model is a vector signal comprising the following components, concatenated in the following order:

- Manipulated variables
- Measured disturbance variables
- 1
- Noise inputs to disturbance models
- Noise inputs to measurement noise model

The number of noise inputs depends on the disturbance and measurement noise models within MPCobj. For the category noise inputs to disturbance models, inputs to the input disturbance model (if any) precede those entering the output disturbance model (if any). The constant input, 1, accounts for nonequilibrium nominal values (see "MPC Prediction Models").

To make the calculation of gains L and M more robust, additive white noise inputs are assumed to affect the manipulated variables and measured disturbances (see "Controller State Estimation"). These white noise inputs are not included in model.

index — Locations of variables within model

structure

Locations of variables within the inputs and outputs of model. The structure summarizes these locations with the following fields and values.

Field Name	Value
·	Indices of manipulated variables within the input vector of model.
	Indices of measured input disturbances within the input vector of model.

Field Name	Value	
Offset	Index of the constant input 1 within the input vector of model.	
WhiteNoise	Indices of unmeasured disturbance inputs within the input vector of model. Indices of measured outputs within the output vector of model.	
MeasuredOutputs		
UmeasuredOutputs	Indices of unmeasured outputs within the output vector of model.	

Algorithms

State Estimator Equations

In general, the controller states are unmeasured and must be estimated. By default, the controller uses a steady-state Kalman filter that derives from the state observer. For more information, see "Controller State Estimation".

At the beginning of the *k*th control interval, the controller state is estimated with the following steps:

- 1 Obtain the following data:
 - $x_c(k|k-1)$ Controller state estimate from previous control interval, k-1
 - $u^{act}(k-1)$ Manipulated variable (MV) actually used in the plant from k-1 to k (assumed constant)
 - $u^{opt}(k-1)$ Optimal MV recommended by MPC and assumed to be used in the plant from k-1 to k
 - v(k) Current measured disturbances
 - $y_m(k)$ Current measured plant outputs
 - B_u , B_v Columns of observer parameter B corresponding to u(k) and v(k) inputs
 - C_m Rows of observer parameter C corresponding to measured plant outputs
 - D_{mv} Rows and columns of observer parameter D corresponding to measured plant outputs and measured disturbance inputs
 - L, M Constant Kalman gain matrices

Plant input and output signals are scaled to be dimensionless prior to use in calculations.

2 Revise $x_c(k|k-1)$ when $u^{act}(k-1)$ and $u^{opt}(k-1)$ are different.

$$x_c^{rev}(k \mid k-1) = x_c(k \mid k-1) + B_u \left[u^{act}(k-1) - u^{opt}(k-1) \right]$$

3 Compute the innovation.

$$e(k) = y_m(k) - [C_m x_c^{rev}(k | k - 1) + D_{mv}v(k)]$$

4 Update the controller state estimate to account for the latest measurements.

$$x_c(k|k) = x_c^{rev}(k|k-1) + Me(k)$$

Then, the software uses the current state estimate $x_c(k|k)$ to solve the quadratic program at interval k. The solution is $u^{opt}(k)$, the MPC-recommended manipulated-variable value to be used between control intervals k and k+1.

Finally, the software prepares for the next control interval assuming that the unknown inputs, $w_{id}(k)$, $w_{od}(k)$, and $w_n(k)$ assume their mean value (zero) between times k and k+1. The software predicts the impact of the known inputs and the innovation as follows:

$$x_c(k+1|k) = Ax_c^{rev}(k|k-1) + B_u u^{opt}(k) + B_v v(k) + Le(k)$$

Version History

Introduced in R2014b

See Also

setEstimator | getindist | getoutdist | mpc | mpcstate

Topics

"Controller State Estimation"

"MPC Prediction Models"

getindist

Retrieve unmeasured input disturbance model

Syntax

```
indist = getindist(MPCobj)
[indist,channels] = getindist(MPCobj)
```

Description

indist = getindist(MPCobj) returns the input disturbance model, indist, used by the model
predictive controller, MPCobj.

[indist,channels] = getindist(MPCobj) also returns the input channels to which integrated white noise has been added by default. For more information on the default model, see "MPC Prediction Models".

Examples

Retrieve Input Disturbance Model

Define a plant model with no direct feedthrough.

```
plant = rss(3,1,2);
plant.D = 0;
```

Set the first input signal as a manipulated variable and the second input as an unmeasured disturbance.

```
plant = setmpcsignals(plant, 'MV', [1], 'UD', [2]);
```

Create an MPC controller for the defined plant.

```
MPCobj = mpc(plant,0.1);
```

```
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Extract the input disturbance model.

```
indist = getindist(MPCobj);
```

```
-->Converting model to discrete time.
-->The "Model.Disturbance" property is empty:
   Assuming unmeasured input disturbance #2 is integrated white noise.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Retrieve Input Disturbance Model Channels with Default Integrated White Noise

Define a plant model with no direct feedthrough.

```
plant = rss(3,1,3);
plant.D = 0;
```

Set the first input signal as a manipulated variable and the other two inputs as unmeasured disturbances.

```
plant = setmpcsignals(plant, 'MV',[1], 'UD',[2 3]);
```

Create an MPC controller for the defined plant.

```
MPCobj = mpc(plant,0.1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Extract the default output disturbance model.

```
[indist,channels] = getindist(MPCobj);
```

```
-->Converting model to discrete time.
-->The "Model.Disturbance" property is empty:
    Assuming unmeasured input disturbance #2 is integrated white noise.
    Assuming unmeasured input disturbance #3 is white noise.
    Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Check which input disturbance channels have integrated white noise added by default.

channels

```
channels = 1
```

An integrator has been added only to the first unmeasured input disturbance. The other input disturbance uses a static unity gain to preserve state observability.

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

Output Arguments

indist — Input disturbance model

discrete-time, delay-free, state-space model

Input disturbance model used by the model predictive controller, MPCobj, returned as a discrete-time, delay-free, state-space model.

The input disturbance model has:

- Unit-variance white noise input signals. By default, the number of inputs depends upon the number of unmeasured input disturbances and the need to maintain controller state observability. For custom input disturbance models, the number of inputs is your choice.
- n_d outputs, where n_d is the number of unmeasured disturbance inputs defined in MPCobj.Model.Plant. Each disturbance model output is sent to the corresponding plant unmeasured disturbance input.

If MPCobj does not have any unmeasured disturbance, indist is returned as an empty state-space model.

This model, in combination with the output disturbance model (if any), governs how well the controller compensates for unmeasured disturbances and modeling errors. For more information on the disturbance modeling in MPC and about the model used during state estimation, see "MPC Prediction Models" and "Controller State Estimation".

channels — Input channels with integrated white noise

vector of input indices

Input channels with integrated white noise added by default, returned as a vector of input indices. If you set indist to a custom input disturbance model using setindist, channels is empty.

Tips

To specify a custom input disturbance model, use the setindist command.

Version History

Introduced in R2006a

See Also

mpc | setindist | getoutdist | setEstimator | getEstimator

Topics

"MPC Prediction Models"

"Controller State Estimation"

getname

Retrieve I/O signal names from MPC plant model

Syntax

```
name = getname(MPCobj,'input',i)
name = getname(MPCobj,'output',i)
```

Description

name = getname(MPCobj, 'input',i) returns the name of the ith input signal of the plant model
in MPCobj. This is equivalent to name = MPCobj.Model.Plant.InputName{i}.

name = getname(MPCobj,'output',i) returns the name of the ith output signal in variable
name. This is equivalent to name=MPCobj.Model.Plant.OutputName{i}.

Examples

Get names of input and output signals from MPC object

Create a plant and an MPC object, and then retrieve the names of some input and output signals.

```
mpcverbosity off;
                                              % turn off mpc messages
% create plant model
plant = rss(4,4,4);
                                              % random state space
plant.D = 0;
                                              % set D matrix to zero
% set signals type in plant model
plant = setmpcsignals(plant, 'MV',1, 'MD',3, 'UD',4, 'MO',1, 'UO',[3 4]);
% create MPC object
mpcobj=mpc(plant,1);
                                              % sampling time = 1 second
Get names of input signals
% get input signal names
                                              % get name of first input signal
getname(mpcobj, 'input',1)
ans =
    'MV1'
getname(mpcobj, 'input',2)
                                              % get name of second input signal
ans =
    'MV2'
getname(mpcobj, 'input', 3)
                                              % get name of third input signal
ans =
    'MD1'
getname(mpcobj, 'input',4)
                                              % get name of fourth input signal
```

```
ans =
    'UD1'
Get names of output signals
% get output signal names
getname(mpcobj, 'output',1)
                                              % get name of first output signal
ans =
    'M01'
getname(mpcobj, 'output',2)
                                              % get name of second output signal
ans =
    'M02'
getname(mpcobj,'output',3)
                                              % get name of third output signal
ans =
    'U01'
                                              % get name of fourth output signal
getname(mpcobj,'output',4)
ans =
    'U02'
% alternative ways to retrieve names
mpcobj.Model.Plant.InputName{2}
                                              % second plant input
ans =
    'MV2'
mpcobj.ManipulatedVariables(2).Name
                                              % second manipulated variable
ans =
    'MV2'
mpcobj.Model.Plant.InputName{4}
                                              % fourth plant input
ans =
    'UD1'
mpcobj.DisturbanceVariables(2).Name
                                              % second disturbance variable
ans =
    'UD1'
mpcobj.Model.Plant.OutputName{4}
                                              % fourth plant output
ans =
    '1102'
mpcobj.OutputVariables(4).Name
                                              % fourth plant variable name
ans =
    'U02'
```

Note that signals not specified with setmpcsignals are assumed to be measured inputs (for non-specified inputs) or measured outputs (for non-specified outputs).

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

i — Signal number selection

'integer' greater than zero

This integer specify that the name of the ith signal needs to be retrieved.

Signal number to be retrieved.

Example: 2

Output Arguments

name — Signal name

character array

This character array is the name of the ith input or output signal (and it does not affect whether the signal is categorized as a manipulated variable, measured or unmeasured disturbance, measured or unmeasured output).

For input signals, this is the content of MPCobj.Model.Plant.InputName{i}, while for output signals, this is the content of MPCobj.Model.Plant.OutputName{i}.

If the specified signal is a manipulated variable, this field is typically 'MV1', 'MV2', and so on, up to the number of manipulated variables, unless specifically set otherwise. This is also identical to the content of the Name field of the corresponding structure in MPCobj.ManipulatedVariables.

If the specified signal is a disturbance input, this field is typically 'MD1', 'MD2', and so on, up to the number of measured disturbance variables, or 'UD1', 'UD2', and so on, up to the number of unmeasured disturbance variables, unless specifically set otherwise. This is also the content of the corresponding Name field of MPCobj.DisturbanceVariables.

If the specified signal is a output signal, this field is typically 'MO1', 'MO2', and so on, up to the number of measured output variables, or 'UO1', 'UO2', and so on, up to the number of unmeasured output variables, unless specifically set otherwise. This is also the content of the corresponding Name field of MPCobj.OutputVariables.

Version History

Introduced before R2006a

See Also

setname | mpc | setmpcsignals | set

getoutdist

Retrieve unmeasured output disturbance model

Syntax

```
outdist = getoutdist(MPCobj)
[outdist,channels] = getoutdist(MPCobj)
```

Description

outdist = getoutdist(MPCobj) returns the output disturbance model, outdist, used by the model predictive controller, MPCobj.

[outdist, channels] = getoutdist(MPCobj) also returns the output channels to which integrated white noise has been added by default. For more information on the default model, see "MPC Prediction Models".

Examples

Retrieve Output Disturbance Model

Define a plant model with no direct feedthrough, and create an MPC controller for that plant.

```
plant = rss(3,2,2);
plant.D = 0;
MPCobj = mpc(plant,0.1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

```
Extract the output disturbance model.
outdist = getoutdist(MPCobj);
--->Converting model to discrete time.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->Assuming output disturbance added to measured output channel #2 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Retrieve Output Disturbance Model Channels with Default Integrated White Noise

Define a plant model with no direct feedthrough, and create an MPC controller for that plant.

```
plant = rss(3,3,3);
plant.d = 0;
MPCobj = mpc(plant,0.1);
```

```
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Extract the default output disturbance model.

```
[outdist,channels] = getoutdist(MPCobj);
-->Converting model to discrete time.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->Assuming output disturbance added to measured output channel #2 is integrated white noise.
-->Assuming output disturbance added to measured output channel #3 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Check which channels have default integrated white noise disturbances.

channels

```
channels = 1 \times 3

1 2 3
```

Integrators have been added to all three output channels.

Input Arguments

MPCobj — **Model** predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

Output Arguments

outdist — Output disturbance model

discrete-time, delay-free, state-space model

Output disturbance model used by the model predictive controller, MPCobj, returned as a discrete-time, delay-free, state-space model.

The output disturbance model has:

- n_y outputs, where n_y is the number of plant outputs defined in MPCobj.Model.Plant. Each disturbance model output is added to the corresponding plant output. By default, disturbance models corresponding to unmeasured output channels are zero.
- Unit-variance white noise input signals. By default, the number of inputs is equal to the number of default integrators added.

This model, in combination with the input disturbance model (if any), governs how well the controller compensates for unmeasured disturbances and modeling errors. For more information on the disturbance modeling in MPC and about the model used during state estimation, see "MPC Prediction Models" and "Controller State Estimation".

channels — Output channels with integrated white noise

vector of output indices

Output channels with integrated white noise added by default, returned as a vector of output indices. If you set outdist to a custom output disturbance model using setoutdist, channels is empty.

Tips

• To specify a custom output disturbance model, use the setoutdist command.

Version History

Introduced before R2006a

See Also

mpc|setoutdist|getindist|setEstimator|getEstimator

Topics

"MPC Prediction Models"

"Controller State Estimation"

getSimulationData

Create data structure to simulate multistage MPC controller with nlmpcmove

Syntax

```
simdata = getSimulationData(nlmpcMSobj)
```

Description

Use this function to create a default data structure to simulate a multistage MPC controller with the nlmpcmove function.

For information on generating data structures for mpcmoveCodeGeneration, see getCodeGenerationData.

simdata = getSimulationData(nlmpcMSobj) creates an initial simulation data structure for use
with nlmpcmove.

Examples

Simulate Multistage Nonlinear MPC Controller Using Initial Guesses

This example shows how to create and simulate a simple multistage MPC controller in closed loop using initial guesses, with the MATLAB® function nlmpcmove.

Create Multistage MPC Controller

Create a multistage MPC object with a seven-steps horizon, one state, and one manipulated variable.

```
nlmsobj = nlmpcMultistage(7,1,1);
```

Specify the state transition function for the prediction model (mystatefcn is defined at the end of this example).

```
nlmsobj.Model.StateFcn = @mystatefcn;
```

As a best practice, use Jacobians whenever they are available, otherwise the solver must compute it numerically.

Specify the Jacobian of the state transition function (mystatejacobian is defined at the end of the file).

```
nlmsobj.Model.StateJacFcn = @mystatejac;
```

Specify the cost functions for all stages except the first (mycostfcn is defined at the end of the file).

```
for i=2:8
    nlmsobj.Stages(i).CostFcn = @mycostfcn;
end
```

Define Initial Conditions, Create Data Structure, and Validate Functions

Initialize the plant state and input.

```
x=3;
mv=0;
```

Create the initial simulation data structure.

```
simdata = getSimulationData(nlmsobj)
simdata = struct with fields:
    InitialGuess: []
```

Validate functions and the data structure.

```
validateFcns(nlmsobj,x,mv,simdata);
```

```
Model.StateFcn is OK.
Model.StateJacFcn is OK.
"CostFcn" of the following stages [2 3 4 5 6 7 8] are OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Simulate Controller in Closed Loop

Simulate the control loop for 5 steps.

Since updated initial guesses are supplied as an input argument within the simdata structure, nlmpcmove does not need to recalculate them at each time step, which saves computation time and improves performance. Updating initial guesses at every time step is a best practice.

Display the last values of the state and manipulated variables.

```
disp(['Final value of x =' num2str(x)])
Final value of x =-0.039545
disp(['Final value of mv =' num2str(mv)])
Final value of mv =-0.066672
```

Support Functions

State transition function.

```
function xdot = mystatefcn(x,u)
    xdot = u-sin(x);
end
```

Jacobian of the state transition function.

```
function [A,B] = mystatejac(x,~)
A = -cos(x);
```

```
B = 1;
end
Stage cost functions.

function j = mycostfcn(s,x,u)
    j = abs(u)/s+s*x^2;
end
```

Input Arguments

nlmpcMSobj — Nonlinear Multistage MPC controller

nlmpcMultistage object

Multistage nonlinear MPC controller, specified as an nlmpcMultistage object.

Output Arguments

simdata — Run-time simulation data structure

structure

Run-time simulation data, specified as a structure with the following fields.

MeasuredDisturbance — Measured disturbance values

```
[] (default) | row vector | array
```

Measured disturbance values, specified as a row vector of length N_{md} or an array with N_{md} columns, where N_{md} is the number of measured disturbances. If your multistage MPC object has any measured disturbance channel defined, you must specify MeasuredDisturbance. If your controller has no measured disturbances, you can omit this field in the structure or specify it as [].

To use the same disturbance values across the prediction horizon, specify a row vector.

To vary the disturbance values over the prediction horizon from time k to time k+p, specify an array with up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbance values for one prediction horizon step. If you specify fewer than p rows, nlmpcmove uses the values in the final row for the remaining steps of the prediction horizon.

If you define measured disturbances in the input object, you must provide them via simdata at runtime.

MVMin — Manipulated variable lower bounds

```
[] (default) | row vector | matrix
```

Manipulated variable lower bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVMin(:,i) replaces the ManipulatedVariables(i). Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

If simdata does not contain a MVMin field, then the manipulated variable lower bound (if present in the input object) does not change at run time.

MVMax — Manipulated variable upper bounds

[] (default) | row vector | matrix

Manipulated variable upper bounds, specified as a row vector of length N_{mv} or a matrix with N_{mv} columns, where N_{mv} is the number of manipulated variables. MVMax(:,i) replaces the ManipulatedVariables(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

If simdata does not contain a MVMax field, then the manipulated variable upper bound (if present in the input object) does not change at run time.

MVRateMin — Manipulated variable rate lower bounds

[] (default) | row vector | matrix

Manipulated variable rate lower bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVRateMin(:,i) replaces the ManipulatedVariables(i).RateMin property of the controller at run time. MVRateMin bounds must be nonpositive.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

If simdata does not contain a MVRateMin field, then the manipulated variable rate lower bound (if present in the input object) does not change at run time.

MVRateMax — Manipulated variable rate upper bounds

[] (default) | row vector | matrix

Manipulated variable rate upper bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVRateMax(:,i) replaces the ManipulatedVariables(i).RateMax property of the controller at run time. MVRateMax bounds must be nonnegative.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

If simdata does not contain a MVRateMax field, then the manipulated variable rate upper bound (if present in the input object) does not change at run time.

StateMin — State lower bounds

```
[] (default) | row vector | matrix
```

State lower bounds, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states. StateMin(:,i) replaces the States(i). Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

If simdata does not contain a StateMin field, then the state lower bound (if present in the input object) does not change at run time.

StateMax — State upper bounds

```
[] (default) | row vector | matrix
```

State upper bounds, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states. StateMax(:,i) replaces the States(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

If simdata does not contain a StateMax field, then the state upper bound (if present in the input object) does not change at run time.

StateFcnParameters — State function parameter values

```
[] (default) | vector
```

State function parameter values, specified as a vector with length equal to the value of the Model.ParameterLength property of the multistage controller object. If Model.StateFcn needs a parameter vector, you must provide its value at runtime using this field, otherwise you can omit this field or set it to [].

StageFcnParameters — Stage function parameter values

```
[] (default) | vector
```

Stage functions parameter values, specified as a vector with length equal to the sum of all the values in the Stages(i).ParameterLength properties of the multistage controller object. If any cost or constraint function defined in the Stages property needs a parameter vector, you must provide all the parameter vectors at runtime (stacked in a single column) using this field, otherwise you can omit this field or set it to [].

You must stack the parameter vectors for all stages in the column vector <code>StageFcnParameters</code> as follows.

```
[parameter vector for stage 1;
parameter vector for stage 2;
```

```
...
parameter vector for stage p+1;
]
```

TerminalState — Terminal state

```
[] (default) | vector
```

Terminal state, specified as a column vector with as many elements as the number of states. The terminal state is the desired state at the last prediction step. To specify desired terminal states at runtime via this field, you must specify finite values in the TerminalState field of the Model property of nlmpcMSobj. Specify inf for the states that you do not need to constrain to a terminal value. At run time, nlmpcmove ignores any values in the TerminalState field of simdata that correspond to inf values in nlmpcMSobj. If you do not specify any terminal value condition in nlmpcMSobj, this field is not created in simdata.

If simdata does not contain a TerminalState field, then the terminal state constraint (if present in the input object) does not change at run time.

InitialGuess — Initial guesses for the decision variables

```
[] (default) | vector
```

Initial guesses for the decision variables, specified as a row vector of length equal to the sum of the lengths of all the decision variable vectors for each stages.

You must be stack the initial guesses for all stages in the column vector InitialGuess as follows.

```
[state vector guess for stage 1;
manipulated variable vector guess for stage 1;
manipulated variable vector rate guess for stage 1; % if used
slack variable vector guess for stage 1; % if used
state vector guess for stage 2;
manipulated variable vector guess for stage 2;
manipulated variable vector rate guess for stage 2; % if used
slack variable vector guess for stage 2; % if used
...
state vector guess for stage p+1;
manipulated variable vector guess for stage p+1;
manipulated variable vector rate guess for stage p+1; % if used
slack variable vector guess for stage p+1; % if used
]
```

If InitialGuess is [], then nlmpcmove calculates the initial guesses from its x and lastmv arguments.

In general, during closed-loop simulation, you do not specify InitialGuess yourself. Instead, when calling nlmpcmove, return the simdata output argument, which contains the calculated initial guesses for the next control interval. You can then pass simdata as an input argument to nlmpcmove for the next control interval. These steps are a best practice, even if you do not specify any other run-time options.

Version History

Introduced in R2021a

See Also

nlmpcMultistage | validateFcns | nlmpcmove | getCodeGenerationData |
nlmpcmoveCodeGeneration

Topics

"Nonlinear MPC"

"Trajectory Optimization and Control of Flying Robot Using Nonlinear MPC"

gpc2mpc

Generate MPC controller using generalized predictive controller (GPC) settings

Syntax

```
MPCobj = gpc2mpc(plant)
gpc0ptions = gpc2mpc
MPCobj = gpc2mpc(plant,gpc0ptions)
```

Description

MPCobj = gpc2mpc(plant) generates a single-input single-output MPC controller with default GPC settings and sample time of the specified plant, plant. The GPC is a nonminimal state-space representation described in "References" on page 2-84. plant is a discrete-time LTI model with sample time greater than 0.

gpcOptions = gpc2mpc creates a structure gpcOptions containing default values of GPC settings.

MPCobj = gpc2mpc(plant,gpc0ptions) generates an MPC controller using the GPC settings in
gpc0ptions.

Examples

Design an MPC controller using GPC settings

```
% Specify the plant described in Example 1.8 of
% "References".
G = tf(9.8*[1 - 0.5 6.3], conv([1 0.6565], [1 - 0.2366 0.1493]));
% Discretize the plant with sample time of 0.6 seconds.
Ts = 0.6;
Gd = c2d(G, Ts);
% Create a GPC settings structure.
GPCoptions = gpc2mpc;
% Specify the GPC settings described in example 4.11 of
% "References".
% Hu
GPCoptions.NU = 2;
GPCoptions.N2 = 5;
% R
GPCoptions.Lam = 0;
GPCoptions.T = [1 - 0.8];
% Convert GPC to an MPC controller.
mpc = gpc2mpc(Gd, GPCoptions);
% Simulate for 50 steps with unmeasured disturbance between
```

```
% steps 26 and 28, and reference signal of 0.
SimOptions = mpcsimopt(mpc);
SimOptions.UnmeasuredDisturbance = [zeros(25,1); ...
-0.1*ones(3,1); 0];
sim(mpc, 50, 0, SimOptions);
```

Input Arguments

plant — plant model

single-output discrete-time ss, tf or zpk object

Single-output LTI model with sampling time greater than 0, and only one manipulated variable input.

Example: zpk([],-1,1)

gpcOptions — GPC settings

structure

GPC settings, specified as a structure with the following fields.

N1 Starting interval in prediction horizon, specified as a positive

integer.

Default: 1

N2 Last interval in prediction horizon, specified as a positive integer

greater than N1. Default: 10

NU Control horizon, specified as a positive integer less than the

prediction horizon.

Default: 1

Lam Penalty weight on changes in manipulated variable, specified as a

positive integer greater than or equal to 0.

Default: 0

T Numerator of the GPC disturbance model, specified as a row

vector of polynomial coefficients whose roots lie within the unit

circle.

Default: [1].

MVindex Index of the manipulated variable for multi-input plants, specified

as a positive integer.

Default: 1

Output Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

Tips

- For plants with multiple inputs, only one input is the manipulated variable, and the remaining inputs are measured disturbances in feedforward compensation. The plant output is the measured output of the MPC controller.
- Use the MPC controller with Model Predictive Control Toolbox software for simulation and analysis of the closed-loop performance.

Version History

Introduced in R2010a

References

[1] Maciejowski, J. M. *Predictive Control with Constraints*, Pearson Education Ltd., 2002, pp. 133–142.

See Also

mpc

Topics

"Design Controller Using MPC Designer"

"Design MPC Controller at the Command Line"

mpcActiveSetOptions

Create default option set for mpcActiveSetSolver

Syntax

```
options = mpcActiveSetOptions
options = mpcActiveSetOptions(type)
```

Description

options = mpcActiveSetOptions creates a structure of default options for mpcActiveSetSolver, which solves a quadratic programming (QP) problem using an active-set algorithm.

options = mpcActiveSetOptions(type) creates a default option set using the specified input
data type. All real options are specified using this data type.

Examples

Create Default Option Set for Active-Set QP Solver

```
Create a default option set.
opt = mpcActiveSetOptions;
```

Create and Modify Default Active-Set QP Solver Option Set

```
Create a default option set.
```

```
opt = mpcActiveSetOptions;
```

Specify the maximum number of iterations allowed during computation.

```
opt.MaxIterations = 100;
```

Specify a constraint tolerance for verifying that the optimal solution satisfies the inequality constraints.

```
opt.ConstraintTolerance = 1.0e-4;
```

Create Active-Set Option Set Specifying Input Argument Type

Create a default option set, specifying the input argument type.

```
opt = mpcActiveSetOptions('single');
```

Input Arguments

type — Solver input argument data type

'double' (default) | 'single'

Solver input argument data type, specified as either 'double' or 'single'. This data type is used for both simulation and code generation. All real options in the option set are specified using this data type, and all real input arguments to mpcActiveSetSolver must match this type.

Output Arguments

options — Option set for mpcActiveSetSolver

structure

Option set for mpcActiveSetSolver, returned as a structure with the following fields.

Field	Description	Default
DataType	Input argument data type, specified as either 'double' or 'single'. This data type is used for both simulation and code generation, and all real input arguments to the solver function must match this type.	'double'
MaxItera tions	Maximum number of iterations allowed when computing the QP solution, specified as a positive integer.	200
Constrai ntTolera nce	Tolerance used to verify that inequality constraints are satisfied by the optimal solution, specified as a positive scalar. A larger ConstraintTolerance value allows for larger constraint violations.	1e-6
UseHessi anAsInpu t	Indicator of whether the first input argument to mpcActiveSetSolver is the Hessian matrix, specified as a logical value. If UseHessianAsInput is true, pass the Hessian matrix to mpcActiveSetSolver. Otherwise, use the inverse of the lower-triangular Cholesky decomposition (Linv) of the Hessian matrix. If your application requires repetitive calls of mpcActiveSetSolver using a constant Hessian matrix, you can improve computational efficiency by passing Linv to mpcActiveSetSolver instead of the Hessian matrix.	true
Integrit yChecks	Indicator of whether integrity checks are performed on the solver function input data, specified as a logical value. If IntegrityChecks is true, then integrity checks are performed and diagnostic messages are displayed. Use false for code generation only.	true

Version History

Introduced in R2020a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

• You can use mpcActiveSetSolver as a general-purpose QP solver that supports code generation. To specify solver options, use mpcActiveSetOptions. Create the function myCode, which uses mpcActiveSetSolver and mpcActiveSetOptions.

```
function [out1,out2] = myCode(in1,in2)
%#codegen
...
options = mpcActiveSetOptions;
[x,status] = mpcActiveSetSolver(Linv,f,A,b,Aeq,Beq,iA0,options);
...
Generate C code with MATLAB Coder™.
func = 'myCode';
cfg = coder.config('mex'); % or 'lib', 'dll'
codegen('-config',cfg,func,'-o',func);
```

• For code generation, use the same precision for all real inputs, including options. Configure the precision as 'double' or 'single' using mpcActiveSetOptions.

See Also

mpcActiveSetSolver

mpcActiveSetSolver

Solve quadratic programming problem using active-set algorithm

Syntax

```
[x,exitflag] = mpcActiveSetSolver(H,f,A,b,Aeq,beq,iA0,options)
[x,exitflag,iA,lambda] = mpcActiveSetSolver(H,f,A,b,Aeq,beq,iA0,options)
```

Description

Using mpcActiveSetSolver, you can solve a quadratic programming (QP) problem using an active-set algorithm. This function provides access to the built-in Model Predictive Control Toolbox active-set QP solver.

Using an active-set solver can provide fast and robust performance for small-scale and medium-scale optimization problems in both double and single precision.

This solver is useful for:

- Advanced MPC applications that are beyond the scope of Model Predictive Control Toolbox software.
- Custom QP applications, including applications that require code generation.

Alternatively, you can also access the built-in interior-point QP solver using mpcInteriorPointSolver.

[x,exitflag] = mpcActiveSetSolver(H,f,A,b,Aeq,beq,iA0,options) finds an optimal solution x to a quadratic programming problem by minimizing the objective function:

$$J = \frac{1}{2} x^{\mathsf{T}} H x + f^{\mathsf{T}} x$$

subject to inequality constraints $Ax \le b$ and equality constraints $A_{eq}x = b_{eq}$. exitflag indicates the validity of x.

[x,exitflag,iA,lambda] = mpcActiveSetSolver(H,f,A,b,Aeq,beq,iA0,options) also returns the active inequalities iA at the solution, and the Lagrange multipliers lambda for the solution.

Examples

Solve Quadratic Programming Problem Using Active-Set Solver

Find the values of x that minimize

$$f(x) = 0.5x_1^2 + x_2^2 - x_1x_2 - 2x_1 - 6x_2$$

subject to the constraints

```
x_1 \ge 0

x_2 \ge 0

x_1 + x_2 \le 2

-x_1 + 2x_2 \le 2

2x_1 + x_2 \le 3.
```

Specify the Hessian matrix and linear multiplier vector for the objective function.

```
H = [1 -1; -1 2];

f = [-2; -6];
```

Specify the inequality constraint parameters.

```
A = [-1 \ 0; \ 0 \ -1; \ 1 \ 1; \ -1 \ 2; \ 2 \ 1];

b = [0; \ 0; \ 2; \ 2; \ 3];
```

Define Aeq and beq to indicate that there are no equality constraints.

```
n = length(f);
Aeq = zeros(0,n);
beq = zeros(0,1);
```

Create a default option set for mpcActiveSetSolver.

```
opt = mpcActiveSetOptions;
```

To cold start the solver, define all inequality constraints as inactive.

```
iA0 = false(size(b));
```

Solve the QP problem.

```
[x,exitflag] = mpcActiveSetSolver(H,f,A,b,Aeq,beq,iA0,opt);
```

Examine the solution x.

```
x = 2×1
```

Х

0.6667 1.3333

When solving the QP problem, you can also determine which inequality constraints are active for the solution.

```
[x,exitflag,iA,lambda] = mpcActiveSetSolver(H,f,A,b,Aeq,beq,iA0,opt);
```

Check the active inequality constraints. An active inequality constraint is at equality for the optimal solution.

```
iΑ
```

```
iA = 5x1 logical array
```

There is a single active inequality constraint. View the Lagrange multiplier for this constraint.

```
lambda.ineqlin(1) ans = 0
```

Input Arguments

H — Hessian matrix

n-by-*n* matrix

Hessian matrix, specified as a symmetric n-by-n matrix, where n > 0 is the number of optimization variables.

The active-set QP algorithm requires that the Hessian matrix be positive definite. To determine whether H is positive definite, use the chol function.

```
[\sim,p] = chol(H);
```

If p = 0, then H is positive definite. Otherwise, p is a positive integer.

The active-set QP algorithm computes the lower-triangular Cholesky decomposition (Linv) of the Hessian matrix. If your application requires repetitive calls of mpcActiveSetSolver using a constant Hessian matrix, you can improve computational efficiency by computing Linv once and passing it to mpcActiveSetSolver instead of the Hessian matrix. To do so, you must set the UseHessianAsInput field of options to false.

```
options = mpcActiveSetOptions;
options.UseHessianAsInput = false;
To compute Linv, use the following code.

[L,p] = chol(H,'lower');
Linv = linsolve(L,eye(size(L)),struct('LT',true));
```

f — Multiplier of the objective function linear term

column vector of length *n*

Multiplier of the objective function linear term, specified as a column vector of length n, where n is the number of optimization variables.

A — Linear inequality constraint coefficients

m-by-*n* matrix

Linear inequality constraint coefficients, specified as an m-by-n matrix, where n is the number of optimization variables and m is the number of inequality constraints.

If your problem has no inequality constraints, use zeros(0,n).

b — Right-hand side of inequality constraints

column vector of length *m*

Right-hand side of inequality constraints, specified as a column vector of length m, where m is the number of inequality constraints.

If your problem has no inequality constraints, use zeros(0,1).

Aeq — Linear equality constraint coefficients

q-by-*n* matrix

Linear equality constraint coefficients, specified as a q-by-n matrix, where n is the number of optimization variables and $q \le n$ is the number of equality constraints. Equality constraints must be linearly independent with rank(Aeq) = q.

If your problem has no equality constraints, use zeros(0,n).

beq — Right-hand side of equality constraints

column vector of length q

Right-hand side of equality constraints, specified as a column vector of length q, where q is the number of equality constraints.

If your problem has no equality constraints, use zeros(0,1).

iA0 — Initial active inequalities

logical vector of length *m*

Initial active inequalities, where the equal portion of the inequality is true, specified as a logical vector of length m, where m is the number of inequality constraints. Specify iA0 as follows:

- If your problem has no inequality constraints, use false(0,1).
- For a *cold start*, use false(m, 1).
- For a warm start, set iAO(i) == true to start the algorithm with the ith inequality constraint active. Use the optional output argument iA from a previous solution to specify iAO in this way. If both iAO(i) and iAO(j) are true, then rows i and j of A should be linearly independent. Otherwise, the solution can fail with exitflag = -2.

options — Option set for mpcActiveSetSolver

structure

Option set for mpcActiveSetSolver, specified as a structure created using mpcActiveSetOptions.

Output Arguments

x — Optimal solution to the QP problem

column vector of length n

Optimal solution to the QP problem, returned as a column vector of length n, where n is the number of optimization variables. mpcActiveSetSolver always returns a value for x. To determine whether the solution is optimal or feasible, check exitflag.

exitflag — Solution validity indicator

positive integer | 0 | -1 | -2

Solution validity indicator, returned as an integer according to the following table.

Value	Description
> 0	x is optimal. In this case, exitflag represents the number of iterations performed during optimization.
0	The maximum number of iterations was reached. Solution x might be suboptimal or infeasible.
	To determine if x is infeasible, check whether the solution violates the constraint tolerance specified in $options$.
	<pre>feasible = (A*x-b) <= options.ConstraintTolerance;</pre>
	If any element of feasible is false, then x is infeasible.
- 1	The problem appears to be infeasible, that is, the constraint $Ax \le b$ cannot be satisfied.
-2	An unrecoverable numerical error occurred.

iA — Active inequalities

logical vector of length *m*

Active inequalities, where the equal portion of the inequality is true, returned as a logical vector of length m. If iA(i) = true, then the ith inequality is active for solution x.

Use iA to warm start a subsequent mpcActiveSetSolver solution.

lambda — Lagrange multipliers

structure

Lagrange multipliers, returned as a structure with the following fields.

Field	Description
	Multipliers of the inequality constraints, returned as a vector of length n . When the solution is optimal, the elements of ineqlin are nonnegative.
	Multipliers of the equality constraints, returned as a vector of length q . There are no sign restrictions in the optimal solution.

Tips

• The KWIK algorithm requires that the Hessian matrix *H* be positive definite. When calculating Linv, use the chol function.

```
[L,p] = chol(H,'lower');
```

If p = 0, then H is positive definite. Otherwise, p is a positive integer.

• mpcActiveSetSolver provides access to the default active-set QP solver used by Model Predictive Control Toolbox software. Use this command to solve QP problems in your own custom MPC applications. For an example of a custom MPC application using mpcActiveSetSolver, see "Solve Custom MPC Quadratic Programming Problem and Generate Code".

Algorithms

mpcActiveSetSolver solves the QP problem using an active-set method, the KWIK algorithm, based on [1]. For more information, see "QP Solvers".

Version History

Introduced in R2020a

References

[1] Schmid, C., and L.T. Biegler. "Quadratic Programming Methods for Reduced Hessian SQP." Computers & Chemical Engineering 18, no. 9 (September 1994): 817–32. https://doi.org/10.1016/0098-1354(94)E0001-4.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

• You can use mpcActiveSetSolver as a general-purpose QP solver that supports code generation. To specify solver options, use mpcActiveSetOptions. Create the function myCode, which uses mpcActiveSetSolver and mpcActiveSetOptions.

```
function [out1,out2] = myCode(in1,in2)
%#codegen
...
options = mpcActiveSetOptions;
[x,status] = mpcActiveSetSolver(Linv,f,A,b,Aeq,Beq,iA0,options);
...
Generate C code with MATLAB Coder.
func = 'myCode';
cfg = coder.config('mex'); % or 'lib', 'dll'
codegen('-config',cfg,func,'-o',func);
```

• For code generation, use the same precision for all real inputs, including options. Configure the precision as 'double' or 'single' using mpcActiveSetOptions.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

See Also

mpcActiveSetOptions | mpcInteriorPointSolver | quadprog

Topics

"OP Solvers"

"Solve Custom MPC Quadratic Programming Problem and Generate Code"

mpcInteriorPointOptions

Create default option set for mpcInteriorPointSolver

Syntax

```
options = mpcInteriorPointOptions
options = mpcInteriorPointOptions(type)
```

Description

options = mpcInteriorPointOptions creates a structure of default options for mpcInteriorPointSolver, which solves a quadratic programming (QP) problem using an interior-point algorithm.

options = mpcInteriorPointOptions(type) creates a default option set using the specified input data type. All real options are specified using this data type.

Examples

Create Default Option Set for Interior-Point QP Solver

```
Create a default option set.
opt = mpcInteriorPointOptions;
```

Create and Modify Default Interior-Point QP Solver Option Set

```
Create a default option set.
```

```
opt = mpcInteriorPointOptions;
```

Specify the maximum number of iterations allowed during computation.

```
opt.MaxIterations = 100;
```

Specify a constraint tolerance for verifying that the optimal solution satisfies the inequality constraints.

```
opt.ConstraintTolerance = 1.0e-4;
```

Create Interior-Point Option Set Specifying Input Argument Type

Create a default option set, specifying the input argument type.

```
opt = mpcInteriorPointOptions('single');
```

Input Arguments

type — Solver input argument data type

'double' (default) | 'single'

Solver input argument data type, specified as either 'double' or 'single'. This data type is used for both simulation and code generation. All real options in the option set are specified using this data type, and all real input arguments to mpcInteriorPointSolver must match this type.

Output Arguments

options — Option set for mpcInteriorPointSolver

structure

Option set for mpcInteriorPointSolver, returned as a structure with the following fields.

Field	Description	Default
DataType	Input argument data type, specified as either 'double' or 'single'. This data type is used for both simulation and code generation, and all real input arguments to the solver function must match this type.	'double'
MaxItera tions	Maximum number of iterations allowed when computing the QP solution, specified as a positive integer.	50
Constrai ntTolera nce	Tolerance used to verify that equality and inequality constraints are satisfied by the optimal solution, specified as a positive scalar. A larger ConstraintTolerance value allows for larger constraint violations.	1e-6
Optimali tyTolera nce	Termination tolerance for first-order optimality (KKT dual residual), specified as a positive scalar. Increasing this value relaxes the condition for the optimality check.	1e-6
Compleme ntarityT olerance	Termination tolerance for first-order optimality (KKT average complementarity residual), specified as a positive scalar. Increasing this value improves robustness, while decreasing this value increases accuracy.	1e-8
StepTole rance	Termination tolerance for decision variables, specified as a positive scalar.	1e-8
Integrit yChecks	Indicator of whether integrity checks are performed on the solver function input data, specified as a logical value. If IntegrityChecks is true, then integrity checks are performed and diagnostic messages are displayed. Use false for code generation only.	true

Version History

Introduced in R2020a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

• You can use mpcInteriorPointSolver as a general-purpose QP solver that supports code generation. To specify solver options, use mpcInteriorPointOptions. Create the function myCode, which uses mpcInteriorPointSolver and mpcInteriorPointOptions.

```
function [out1,out2] = myCode(in1,in2)
%#codegen
...
options = mpcInteriorPointOptions;
[x,exitflag] = mpcInteriorPointSolver(H,f,A,b,Aeq,Beq,x0,options);
...
Generate C code with MATLAB Coder.
func = 'myCode';
cfg = coder.config('mex'); % or 'lib', 'dll'
codegen('-config',cfg,func,'-o',func);
```

• For code generation, use the same precision for all real inputs, including options. Configure the precision as 'double' or 'single' using mpcInteriorPointOptions.

See Also

mpcInteriorPointSolver

mpcInteriorPointSolver

Solve a guadratic programming problem using an interior-point algorithm

Syntax

[x,exitflag] = mpcInteriorPointSolver(H,f,A,b,Aeq,beq,x0,options)
[x,exitflag,feasible,lambda] = mpcInteriorPointSolver(H,f,A,b,Aeq,beq,x0,options)

Description

Using mpcInteriorPointSolver, you can solve a quadratic programming (QP) problem using a primal-dual interior-point algorithm with a Mehrotra predictor-corrector. This function provides access to the built-in Model Predictive Control Toolbox interior-point QP solver.

Using an interior-point solver can provide superior performance for large-scale optimization problems, such as MPC applications that enforce constraints over large prediction and control horizons.

This solver is useful for:

- Advanced MPC applications that are beyond the scope of Model Predictive Control Toolbox software.
- Custom QP applications, including applications that require code generation.

Alternatively, you can also access the built-in active-set QP solver using mpcActiveSetSolver.

[x,exitflag] = mpcInteriorPointSolver(H,f,A,b,Aeq,beq,x0,options) finds an optimal solution x to a quadratic programming problem by minimizing the objective function

$$J = \frac{1}{2} X^{\mathsf{T}} H X + f^{\mathsf{T}} X$$

subject to inequality constraints $Ax \le b$ and equality constraints $A_{eq}x = b_{eq}$. exitflag indicates the validity of x.

[x,exitflag,feasible,lambda] = mpcInteriorPointSolver(H,f,A,b,Aeq,beq,x0,options) also returns a logical flag feasible that indicates the feasibility of the solution and the Lagrange multipliers lambda for the solution.

Examples

Solve Quadratic Programming Problem Using Interior-Point Solver

Find the values of *x* that minimize

$$f(x) = 0.5x_1^2 + x_2^2 - x_1x_2 - 2x_1 - 6x_2$$

subject to the constraints

```
x_1 \ge 0
    x_2 \ge 0
    x_1 + x_2 \le 2
     -x_1 + 2x_2 \le 2
    2x_1 + x_2 \le 3.
Specify the Hessian matrix and linear multiplier vector for the objective function.
H = [1 -1; -1 2];
f = [-2; -6];
Specify the inequality constraint parameters.
A = [-1 \ 0; \ 0 \ -1; \ 1 \ 1; \ -1 \ 2; \ 2 \ 1];
b = [0; 0; 2; 2; 3];
Define Aeq and beq to indicate that there are no equality constraints.
n = length(f);
Aeq = zeros(0,n);
beq = zeros(0,1);
As a best practice, verify that H is positive definite using the chol function.
[\sim,p] = chol(H);
If p = 0, then H is positive definite.
p = 0
Create a default option set for mpcInteriorPointSolver.
opt = mpcInteriorPointOptions;
To cold start the solver, specify an initial guess of zeros for the elements of x.
x0 = zeros(n,1);
Solve the QP problem.
[x,exitflag] = mpcInteriorPointSolver(H,f,A,b,Aeq,beq,x0,opt);
Examine the solution x.
x = 2 \times 1
    0.6667
```

Х

1.3333

Input Arguments

H — Hessian matrix

n-by-*n* matrix

Hessian matrix, specified as an n-by-n matrix, where n > 0 is the number of optimization variables.

The interior-point QP algorithm requires that the Hessian matrix be positive definite. To determine whether H is positive definite, use the chol function.

```
[\sim,p] = chol(H);
```

If p = 0, then H is positive definite. Otherwise, p is a positive integer.

f — Multiplier of the objective function linear term

column vector of length *n*

Multiplier of the objective function linear term, specified as a column vector of length n, where n is the number of optimization variables.

A — Linear inequality constraint coefficients

m-by-*n* matrix | []

Linear inequality constraint coefficients, specified as an m-by-n matrix, where n is the number of optimization variables and m is the number of inequality constraints.

If your problem has no inequality constraints, use zeros(0,n).

b — Right-hand side of inequality constraints

column vector of length m

Right-hand side of inequality constraints, specified as a column vector of length m, where m is the number of inequality constraints.

If your problem has no inequality constraints, use zeros(0,1).

Aeq — Linear equality constraint coefficients

```
q-by-n matrix | []
```

Linear equality constraint coefficients, specified as a q-by-n matrix, where n is the number of optimization variables and $q \le n$ is the number of equality constraints. Equality constraints must be linearly independent with rank(Aeq) = q.

If your problem has no equality constraints, use zeros(0,n).

beq — Right-hand side of equality constraints

column vector of length q

Right-hand side of equality constraints, specified as a column vector of length q, where q is the number of equality constraints.

If your problem has no equality constraints, use zeros(0,1).

x0 — Initial guess

column vector of length n

Initial guess for the solution, where the equal portion of the inequality is true, specified as a column vector of length n, where n is the number of optimization variables. For a *cold start*, specify the initial guess as zeros(n,1).

options — Option set for mpcInteriorPointSolver

structure

Option set for mpcInteriorPointSolver, specified as a structure created using mpcInteriorPointOptions.

Output Arguments

x — Optimal solution to the QP problem

column vector of length n

Optimal solution to the QP problem, returned as a column vector of length n, where n is the number of optimization variables. mpcInteriorPointSolver always returns a value for x. To determine whether the solution is optimal or feasible, check exitflag and feasible.

exitflag — Solution validity indicator

positive integer | 0 | -1

Solution validity indicator, returned as an integer according to the following table.

Value	Description
> 0	x is optimal. exitflag represents the number of iterations performed during optimization.
0	The maximum number of iterations was reached before the solver could find an optimal solution. Solution x is feasible only if feasible is true.
-1	The problem appears to be infeasible; that is, the constraint $Ax \leq b$ cannot be satisfied.

feasible — Solution feasibility

logical scalar

Solution feasibility, returned as a logical scalar. When exitflag is 0, the solver reached the maximum number of iterations without finding an optimal solution. This suboptimal solution, returned in x, is feasible only if feasible is true.

lambda — Lagrange multipliers

structure

Lagrange multipliers, returned as a structure with the following fields.

Field	Description
	Multipliers of the inequality constraints, returned as a vector of length n . When the solution is optimal, the elements of ineqlin are nonnegative.
	Multipliers of the equality constraints, returned as a vector of length q . There are no sign restrictions in the optimal solution.

Tips

• To determine whether *H* is positive definite, use the chol function.

```
[\sim,p] = chol(H);
```

If p = 0, then H is positive definite. Otherwise, p is a positive integer.

• mpcInteriorPointSolver provides access to the interior-point QP solver used by Model Predictive Control Toolbox software. Use this command to solve QP problems in your own custom MPC applications. For an example of a custom MPC application, see "Solve Custom MPC Quadratic Programming Problem and Generate Code". This example uses mpcActiveSetSolver, however, the workflow applies to mpcInteriorPointSolver as well.

Algorithms

mpcInteriorPointSolver solves the QP problem using an interior-point method. For more information, see "QP Solvers".

Version History

Introduced in R2020a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

• You can use mpcInteriorPointSolver as a general-purpose QP solver that supports code generation. To specify solver options, use mpcInteriorPointOptions. Create the function myCode, which uses mpcInteriorPointSolver and mpcInteriorPointOptions.

```
function [out1,out2] = myCode(in1,in2)
%#codegen
...
options = mpcInteriorPointOptions;
[x,exitflag] = mpcInteriorPointSolver(H,f,A,b,Aeq,Beq,x0,options);
...
Generate C code with MATLAB Coder.
func = 'myCode';
cfg = coder.config('mex'); % or 'lib', 'dll'
codegen('-config',cfg,func,'-o',func);
```

• For code generation, use the same precision for all real inputs, including options. Configure the precision as 'double' or 'single' using mpcInteriorPointOptions.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

See Also

mpcInteriorPointOptions | mpcActiveSetSolver | quadprog

Topics"QP Solvers"
"Solve Custom MPC Quadratic Programming Problem and Generate Code"

mpcmove

Compute optimal control action and update controller states

Syntax

```
mv = mpcmove(MPCobj,xc,ym,r,v)
[mv,info] = mpcmove(MPCobj,xc,ym,r,v)
[____] = mpcmove(____,options)
```

Description

Use this command to simulate an MPC controller in closed-loop with a plant model. Call mpcmove repeatedly in a for loop to calculate the manipulated variable and update the controller states at each time step.

mv = mpcmove(MPCobj,xc,ym,r,v) returns the optimal move mv and updates the states xc of the controller MPCobj.

The manipulated variable mv at the current time is calculated given:

- the controller object, MPCobj,
- a pointer to the current estimated extended state, xc,
- the measured plant outputs, ym,
- the output references, r,
- and the measured disturbance input, v.

If ym, r or v is specified as [], or if it is missing as a last input argument, mpcmove uses the appropriate MPCobj.Model.Nominal value instead.

When using default state estimation, mpcmove also updates the controller state referenced by the handle object xc. Therefore, when using default state estimation, xc always points to the updated controller state. When using custom state estimation, you should update xc prior to each mpcmove call.

[mv,info] = mpcmove(MPCobj,xc,ym,r,v) returns additional information about the optimization problem solved to calculate mv.

[____] = mpcmove(____,options) overrides default constraints and weights in MPCobj with the values specified in Options, an mpcmoveopt object. Use Options to provide run-time adjustment of constraints and weights during the closed-loop simulation.

Examples

Simulate Closed-Loop Response Using mpcMove

Perform closed-loop simulation of a plant with one MV and one measured OV.

Define a plant model and create a model predictive controller with MV constraints.

ts = 2:

```
Plant = ss(0.8,0.5,0.25,0,ts);
mpcobj = mpc(Plant);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
mpcobj.MV(1).Min = -2;
mpcobj.MV(1).Max = 2;

Obtain an handle object pointing to the controller state.
xc = mpcstate(mpcobj)

-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

The controller has one state for the internal plant model, one for the disturbance model, and one to hold the last value of the manipulated variable. All these three states are initialized to zero.

Set the reference signal. There is no measured disturbance.

```
r = 1;
```

Simulate the closed-loop response by calling mpcmove iteratively. In the simulation, assume that the simulated plant is identical to the predictive model. Therefore the plant state x in this case is identical to xc.Plant and the plant output is y = C*x + D*u = 0.25*x = 0.25*xc.Plant. Here, mpcmove updates the controller state referenced by xc (therefore including xc.Plant), and returns the manipulated variable in u(i), which is used just for plotting.

```
t = 0:ts:40;
N = length(t);
y = zeros(N,1);
u = zeros(N,1);
for i = 1:N
    y(i) = 0.25*xc.Plant;
    u(i) = mpcmove(mpcobj,xc,y(i),r);
end

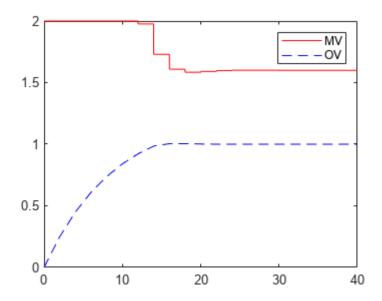
Analyze the result.
[ts,us] = stairs(t,u);
plot(ts,us,'r-',t,y,'b--')
legend('MV','0V')
```

MPCSTATE object with fields Plant: 0 Disturbance: 0

LastMove: 0

Noise: [1x0 double]

Covariance: [2x2 double]



Modify the MV upper bound as the simulation proceeds using an mpcmoveopt object. Since the options argument overrides selected mpcobj properties, specify MV constraints again.

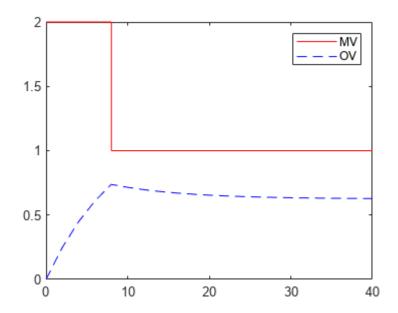
```
MPCopt = mpcmoveopt;
MPCopt.MVMin = -2;
MPCopt.MVMax = 2;
```

Simulate the closed-loop response and introduce the real-time upper limit change at eight seconds (the fifth iteration step).

```
xc = mpcstate(mpcobj);
y = zeros(N,1);
u = zeros(N,1);
for i = 1:N
    y(i) = 0.25*xc.Plant;
    if i == 5
        MPCopt.MVMax = 1;
    end
    u(i) = mpcmove(mpcobj,xc,y(i),r,[],MPCopt);
end
```

Analyze the results.

```
[ts,us] = stairs(t,u);
plot(ts,us,'r-',t,y,'b--')
legend('MV','0V')
```



Evaluate Scenario at Specific Time Instant

Define a plant model.

```
ts = 2;
Plant = ss(0.8,0.5,0.25,0,ts);
```

Create a model predictive controller with constraints on both the manipulated variable and the rate of change of the manipulated variable. The prediction horizon is 10 intervals, and the control horizon is blocked.

```
MPCobj = mpc(Plant,ts,10,[2 3 5]);
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.

MPCobj.MV(1).Min = -2;
MPCobj.MV(1).Max = 2;
MPCobj.MV(1).RateMin = -1;
MPCobj.MV(1).RateMax = 1;
```

Initialize (and return an handle to) the controller internal state for simulation.

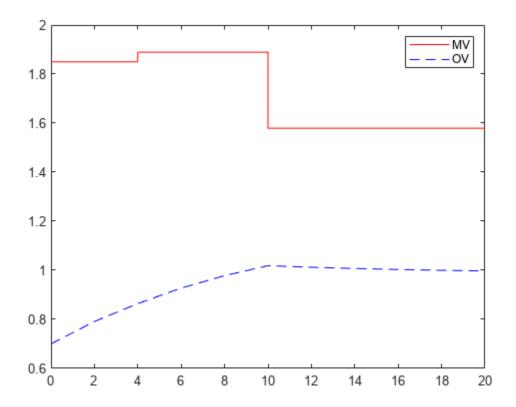
```
xc = mpcstate(MPCobj);
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
xc.Plant = 2.8;
xc.LastMove = 0.85;
```

Compute the optimal control move at the current time.

```
y = 0.25*xc.Plant;
r = 1;
[u,Info] = mpcmove(MPCobj,xc,y,r);
```

Analyze the predicted optimal sequences.

```
[ts,us] = stairs(Info.Topt,Info.Uopt);
plot(ts,us,'r-',Info.Topt,Info.Yopt,'b--')
legend('MV','0V')
```



plot ignores Info.Uopt(end) as it is NaN.

Examine the optimal cost.

Info.Cost

ans = 0.0793

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use \mbox{mpc} .

xc — Handle object pointing to current controller state

mpcstate handle object

Handle object pointing to current controller state, specified as an mpcstate object.

Note Since xc is an handle object, if you copy it to a new variable, the new variable still points to the current state of the same mpc object. If this state changes, this is reflected in both xc and its copy. To preserve the original state for later use, you can save xc to a MAT-file. During simulation, mpcmove also updates xc when a new control move is calculated. For more information about handle objects, see "Handle Object Behavior".

Before you begin a simulation with mpcmove, initialize the controller, and return an handle to its state using xc = mpcstate(MPCobj). Then, modify the default properties of xc as appropriate. mpcmove modifies the controller state. The handle object xc always reflect the current (updated) state of the controller.

If you are using default state estimation, mpcmove expects xc to represent xc[n|n-1]. The mpcmove command updates the state values in the previous control interval with that information. Therefore, you should not programmatically update xc at all. The default state estimator employs a steady-state Kalman filter.

If you are using custom state estimation, mpcmove expects xc to represent xc[n|n]. Therefore, prior to each mpcmove command, you must set xc.Plant, xc.Disturbance, and xc.Noise to the best estimates of these states (using the latest measurements) at the current control interval.

ym — Current measured output values

column vector of length N_{vm}

Current measured output values at time k, specified as a column vector of length N_{ym} , where N_{ym} is the number of measured outputs.

If you are using custom state estimation, set ym = [].

r — Plant output reference values

p-by- N_v array

Plant output reference values, specified as a p-by- N_y array, where p is the prediction horizon of MPCobj and N_y is the number of outputs. Row r(i,:) defines the reference values at step i of the prediction horizon.

r must contain at least one row. If r contains fewer than p rows, mpcmove duplicates the last row to fill the p-by- N_y array. If you supply exactly one row, therefore, a constant reference applies for the entire prediction horizon.

To implement reference previewing, which can improve tracking when a reference varies in a predictable manner, r must contain the anticipated variations, ideally for p steps.

v — Current and anticipated measured disturbances

(p+1)-by- N_{md} array

Current and anticipated measured disturbances, specified as a (p+1)-by- N_{md} array, where p is the prediction horizon of MPCobj and N_{md} is the number of measured disturbances. The first row of v

specifies the current measured disturbance values. Row v(i+1,:) defines the anticipated disturbance values at step i of the prediction horizon.

Modeling of measured disturbances provides feedforward control action. If your plant model does not include measured disturbances, use v = [].

If your model includes measured disturbances, v must contain at least one row. If v contains fewer than p+1 rows, $\mathsf{mpcmove}$ duplicates the last row to fill the (p+1)-by- N_{md} array. If you supply exactly one row, a constant measured disturbance applies for the entire prediction horizon.

To implement disturbance previewing, which can improve tracking when a disturbance varies in a predictable manner, v must contain the anticipated variations, ideally for p steps.

options — Run-time options

mpcmoveopt object

Run-time options, specified as an mpcmoveopt object. Use options to override selected properties of MPCobj during simulation. These options apply to the current mpcmove time instant only. Using options yields the same result as redefining or modifying MPCobj before each call to mpcmove, but involves considerably less overhead. Using options is equivalent to using an MPC Controller Simulink block in combination with optional input signals that modify controller settings, such as MV and OV constraints.

Output Arguments

mv — Optimal manipulated variable moves

column vector

Optimal manipulated variable moves, returned as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

If the controller detects an infeasible optimization problem or encounters numerical difficulties in solving an ill-conditioned optimization problem, mv remains at its most recent successful solution, xc.LastMove.

Otherwise, if the optimization problem is feasible and the solver reaches the specified maximum number of iterations without finding an optimal solution, mv:

- Remains at its most recent successful solution if the Optimizer.UseSuboptimalSolution property of the controller is false.
- Is the suboptimal solution reached after the final iteration if the Optimizer.UseSuboptimalSolution property of the controller is true. For more information, see "Suboptimal QP Solution".

info — Solution details

structure

Solution details, returned as a structure with the following fields.

Uopt — **Optimal** manipulated variable sequence

(p+1)-by- N_{mv} array

Predicted optimal manipulated variable adjustments (moves), returned as a (p+1)-by- N_{mv} array, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

Uopt(i,:) contains the calculated optimal values at time k+i-1, for $i=1,\ldots,p$, where k is the current time. The first row of Info.Uopt contains the same manipulated variable values as output argument mv. Since the controller does not calculate optimal control moves at time k+p, Uopt(p+1,:) is equal to Uopt(p,:).

Yopt — Optimal output variable sequence

(p+1)-by- N_v array

Optimal output variable sequence, returned as a (p+1)-by- N_y array, where p is the prediction horizon and N_y is the number of outputs.

The first row of Info.Yopt contains the calculated outputs at time k based on the estimated states and measured disturbances; it is not the measured output at time k. Yopt(i,:) contains the predicted output values at time k+i-1, for $i=1,\ldots,p+1$.

Yopt(i,:) contains the calculated output values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Yopt(1,:) is computed based on the estimated states and measured disturbances.

Xopt — Optimal prediction model state sequence

(p+1)-by- N_x array

Optimal prediction model state sequence, returned as a (p+1)-by- N_x array, where p is the prediction horizon and N_x is the number of states in the plant and unmeasured disturbance models (states from noise models are not included).

Xopt(i,:) contains the calculated state values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Xopt(1,:) is the same as the current states state values.

Topt — Time intervals

column vector of length p+1

Time intervals, returned as a column vector of length p+1. Topt(1) = 0, representing the current time. Subsequent time steps Topt(i) are given by Ts*(i-1), where Ts = MPCobj.Ts is the controller sample time.

Use Topt when plotting the Uopt, Xopt, or Yopt sequences.

Slack — Slack variable

nonnegative scalar

Slack variable, ε , used in constraint softening, returned as θ or a positive scalar value.

- $\varepsilon = 0$ All constraints were satisfied for the entire prediction horizon.
- $\epsilon > 0$ At least one soft constraint is violated. When more than one constraint is violated, ϵ represents the worst-case soft constraint violation (scaled by your ECR values for each constraint).

See "Optimization Problem" for more information.

Iterations — Number of solver iterations

positive integer | 0 | -1 | -2

Number of solver iterations, returned as one of the following:

- Positive integer Number of iterations needed to solve the optimization problem that determines the optimal sequences.
- 0 Optimization problem could not be solved in the specified maximum number of iterations.
- -1 Optimization problem was infeasible. An optimization problem is infeasible if no solution can satisfy all the hard constraints.
- -2 Numerical error occurred when solving the optimization problem.

QPCode — **Optimization solution status**

```
'feasible'|'infeasible'|'unrealiable'
```

Optimization solution status, returned as one of the following:

- 'feasible' Optimal solution was obtained (Iterations > 0)
- 'infeasible' Solver detected a problem with no feasible solution (Iterations = -1) or a numerical error occurred (Iterations = -2)
- 'unreliable' Solver failed to converge (Iterations = 0). In this case, if MPCobj.Optimizer.UseSuboptimalSolution is false, u freezes at the most recent successful solution. Otherwise, it uses the suboptimal solution found during the last solver iteration.

Cost — **Objective function cost**

nonnegative scalar

Objective function cost, returned as a nonnegative scalar value. The cost quantifies the degree to which the controller has achieved its objectives. For more information, see "Optimization Problem".

The cost value is only meaningful when QPCode = 'feasible', or when QPCode = 'feasible' and MPCobj.Optimizer.UseSuboptimalSolution is true.

Tips

- mpcmove updates xc, even though it is an input argument.
- If ym, r or v is specified as [], or if it is missing as a last input argument, mpcmove uses the appropriate MPCobj.Model.Nominal value instead.
- To view the predicted optimal behavior for the entire prediction horizon, plot the appropriate sequences provided in Info.
- To determine the optimization status, check Info.Iterations and Info.QPCode.

Alternatives

- Use sim for plant mismatch and noise simulation when not using run-time constraints or weight changes.
- Use the **MPC Designer** app to interactively design and simulate model predictive controllers.
- Use the MPC Controller block in Simulink and for code generation.
- Use mpcmoveCodeGeneration to simulate an MPC controller prior to code generation.

Version History

Introduced before R2006a

See Also

Functions

review | cloffset | buildMEX | mpcmoveCodeGeneration | mpcmoveAdaptive |
mpcmoveMultiple | mpcmoveExplicit | sim

Objects

mpc | mpcstate | mpcsimopt | mpcmoveopt | explicitMPC

Topics

- "Improving Control Performance with Look-Ahead (Previewing)"
- "Switching Controllers Based on Optimal Costs"
- "Understanding Control Behavior by Examining Optimal Control Sequence"

mpcmoveAdaptive

Compute optimal control with prediction model updating

Syntax

```
mv = mpcmoveAdaptive(MPCobj,x,Plant,Nominal,ym,r,v)
[mv,info] = mpcmoveAdaptive(MPCobj,x,Plant,Nominal,ym,r,v)
[____] = mpcmoveAdaptive(____,options)
```

Description

mv = mpcmoveAdaptive(MPCobj,x,Plant,Nominal,ym,r,v) computes the optimal manipulated variable moves at the current time. This result depends on the properties contained in the MPC controller, the controller states, an updated prediction model, and the nominal values. The result also depends on the measured output variables, the output references (setpoints), and the measured disturbance inputs. mpcmoveAdaptive updates the controller state, x, when using default state estimation. Call mpcmoveAdaptive repeatedly to simulate closed-loop model predictive control.

[mv,info] = mpcmoveAdaptive(MPCobj,x,Plant,Nominal,ym,r,v) returns additional details about the solution in a structure. To view the predicted optimal trajectory for the entire prediction horizon, plot the sequences provided in info. To determine whether the optimal control calculation completed normally, check info.Iterations and info.QPCode.

[___] = mpcmoveAdaptive(___, options) alters selected controller settings using options you specify with mpcmoveopt. These changes apply for the current time instant only, enabling a command-line simulation using mpcmoveAdaptive to mimic the Adaptive MPC Controller block in Simulink in a computationally efficient manner.

Input Arguments

MPCobj — MPC controller

MPC controller object

MPC controller, specified as an implicit MPC controller object. To create the MPC controller, use the mpc command.

x — Current MPC controller state

mpcstate object

Current MPC controller state, specified as an mpcstate object.

Before you begin a simulation with mpcmoveAdaptive, initialize the controller state using x = mpcstate(MPCobj). Then, modify the default properties of x as appropriate.

If you are using default state estimation, mpcmoveAdaptive expects x to represent x[n|n-1]. The mpcmoveAdaptive command updates the state values in the previous control interval with that information. Therefore, you should not programmatically update x at all. The default state estimator employs a linear time-varying Kalman filter.

If you are using custom state estimation, mpcmoveAdaptive expects x to represent x[n|n]. Therefore, prior to each mpcmoveAdaptive command, you must set x.Plant, x.Disturbance, and

x.Noise to the best estimates of these states (using the latest measurements) at the current control interval.

For more information on state estimation for adaptive MPC and time-varying MPC, see "State Estimation".

Plant — Updated prediction model

discrete-time state-space model | model array

Updated prediction model, specified as one of the following:

- A delay-free, discrete-time state-space (ss) model. This plant is the update to MPCobj.Model.Plant and it must:
 - Have the same sample time as the controller; that is, Plant.Ts must match MPCobj.Ts
 - Have the same input and output signal configurations, such as type, order, and dimensions
 - Define the same states as the controller prediction model, MPCobj.Model.Plant
- An array of up to p+1 delay-free, discrete-time state-space models, where p is the prediction horizon of MPCobj. Use this option to vary the controller prediction model over the prediction horizon.

If Plant contains fewer than p+1 models, the last model repeats for the rest of the prediction horizon.

Tip If you use a plant other than a delay-free, discrete-time state-space model to define the prediction model in MPCobj, you can convert it to such a model to determine the prediction model structure.

If the original plant is	Then
Not a state- space model	Convert it to a state-space model using ss.
A continuou s-time model	Convert it to a discrete-time model with the same sample time as the controller, MPCobj.Ts, using c2d with default forward Euler discretization.
A model with delays	Convert the delays to states using absorbDelay.

Nominal — Updated nominal conditions

structure | structure array | []

Updated nominal conditions, specified as one of the following:

• A structure of with the following fields:

Field	Description	Default
Х	Plant state at operating point	[]
U	Plant input at operating point, including manipulated variables and measured and unmeasured disturbances	[]
Υ	Plant output at operating point	[]
DX	For continuous-time models, DX is the state derivative at operating point: $DX = f(X,U)$. For discrete-time models, $DX = x(k+1)-x(k)=f(X,U)-X$.	[]

• An array of up to p+1 nominal condition structures, where p is the prediction horizon of MPCobj. Use this option to vary controller nominal conditions over the prediction horizon.

If Nominal contains fewer than p+1 structures, the last structure repeats for the rest of the prediction horizon.

If Nominal is empty, [], or if a field is missing or empty, mpcmoveAdaptive uses the corresponding MPCobj.Model.Nominal value.

ym — Current measured outputs

row vector of length N_{vm}

Current measured outputs, specified as a row vector of length N_{ym} vector, where N_{ym} is the number of measured outputs.

If you are using custom state estimation, ym is ignored. If you set ym = [], then mpcmoveAdaptive uses the appropriate nominal value.

r — Plant output reference values

$$p$$
-by- N_v array | []

Plant output reference values, specified as a p-by- N_y array, where p is the prediction horizon of MPCobj and N_y is the number of outputs. Row r(i,:) defines the reference values at step i of the prediction horizon.

r must contain at least one row. If r contains fewer than p rows, mpcmoveAdaptive duplicates the last row to fill the p-by- N_y array. If you supply exactly one row, therefore, a constant reference applies for the entire prediction horizon.

If you set r = [], then mpcmoveAdaptive uses the appropriate nominal value.

To implement reference previewing, which can improve tracking when a reference varies in a predictable manner, r must contain the anticipated variations, ideally for p steps.

v — Current and anticipated measured disturbances

$$p$$
-by- N_{md} array | []

Current and anticipated measured disturbances, specified as a p-by- N_{md} array, where p is the prediction horizon of MPCobj and N_{md} is the number of measured disturbances. Row v(i,:) defines the expected measured disturbance values at step i of the prediction horizon.

Modeling of measured disturbances provides feedforward control action. If your plant model does not include measured disturbances, use v = [].

v must contain at least one row. If v contains fewer than p rows, mpcmoveAdaptive duplicates the last row to fill the p-by- N_{md} array. If you supply exactly one row, therefore, a constant measured disturbance applies for the entire prediction horizon.

If you set v = [], then mpcmoveAdaptive uses the appropriate nominal value.

To implement disturbance previewing, which can improve tracking when a disturbance varies in a predictable manner, v must contain the anticipated variations, ideally for p steps.

options - Override values for selected controller properties

mpcmoveopt object

Override values for selected properties of MPCobj, specified as an options object you create with mpcmoveopt. These options apply to the current mpcmoveAdaptive time instant only. Using options yields the same result as redefining or modifying MPCobj before each call to mpcmoveAdaptive, but involves considerably less overhead. Using options is equivalent to using an Adaptive MPC Controller Simulink block in combination with optional input signals that modify controller settings, such as MV and OV constraints.

Output Arguments

mv — Optimal manipulated variable moves

column vector

Optimal manipulated variable moves, returned as a column vector of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

If the controller detects an infeasible optimization problem or encounters numerical difficulties in solving an ill-conditioned optimization problem, mv remains at its most recent successful solution, xc.LastMove.

Otherwise, if the optimization problem is feasible and the solver reaches the specified maximum number of iterations without finding an optimal solution, mv:

- Remains at its most recent successful solution if the Optimizer.UseSuboptimalSolution property of the controller is false.
- Is the suboptimal solution reached after the final iteration if the Optimizer.UseSuboptimalSolution property of the controller is true. For more information, see "Suboptimal QP Solution".

info — Solution details

structure

Solution details, returned as a structure with the following fields.

Uopt — **Optimal** manipulated variable sequence

(p+1)-by- N_{mv} array

Predicted optimal manipulated variable adjustments (moves), returned as a (p+1)-by- N_{mv} array, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

Uopt(i,:) contains the calculated optimal values at time k+i-1, for $i=1,\ldots,p$, where k is the current time. The first row of Info.Uopt contains the same manipulated variable values as output

argument mv. Since the controller does not calculate optimal control moves at time k+p, Uopt(p+1,:) is equal to Uopt(p,:).

Yopt — Optimal output variable sequence

(p+1)-by- N_v array

Optimal output variable sequence, returned as a (p+1)-by- N_y array, where p is the prediction horizon and N_y is the number of outputs.

The first row of Info.Yopt contains the calculated outputs at time k based on the estimated states and measured disturbances; it is not the measured output at time k. Yopt(i,:) contains the predicted output values at time k+i-1, for $i=1,\ldots,p+1$.

Yopt(i,:) contains the calculated output values at time k+i-1, for i = 2, ..., p+1, where k is the current time. Yopt(1,:) is computed based on the estimated states and measured disturbances.

Xopt — Optimal prediction model state sequence

(p+1)-by- N_x array

Optimal prediction model state sequence, returned as a (p+1)-by- N_x array, where p is the prediction horizon and N_x is the number of states in the plant and unmeasured disturbance models (states from noise models are not included).

Xopt(i,:) contains the calculated state values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Xopt(1,:) is the same as the current states state values.

Topt — Time intervals

column vector of length p+1

Time intervals, returned as a column vector of length p+1. Topt(1) = 0, representing the current time. Subsequent time steps Topt(i) are given by Ts*(i-1), where Ts = MPCobj.Ts is the controller sample time.

Use Topt when plotting the Uopt, Xopt, or Yopt sequences.

Slack — Slack variable

nonnegative scalar

Slack variable, ε , used in constraint softening, returned as θ or a positive scalar value.

- $\varepsilon = 0$ All constraints were satisfied for the entire prediction horizon.
- $\epsilon > 0$ At least one soft constraint is violated. When more than one constraint is violated, ϵ represents the worst-case soft constraint violation (scaled by your ECR values for each constraint).

See "Optimization Problem" for more information.

Iterations — Number of solver iterations

positive integer | 0 | -1 | -2

Number of solver iterations, returned as one of the following:

• Positive integer — Number of iterations needed to solve the optimization problem that determines the optimal sequences.

- 0 Optimization problem could not be solved in the specified maximum number of iterations.
- -1 Optimization problem was infeasible. An optimization problem is infeasible if no solution can satisfy all the hard constraints.
- -2 Numerical error occurred when solving the optimization problem.

QPCode — **Optimization solution status**

```
'feasible'|'infeasible'|'unrealiable'
```

Optimization solution status, returned as one of the following:

- 'feasible' Optimal solution was obtained (Iterations > 0)
- 'infeasible' Solver detected a problem with no feasible solution (Iterations = -1) or a numerical error occurred (Iterations = -2)
- 'unreliable' Solver failed to converge (Iterations = 0). In this case, if MPCobj.Optimizer.UseSuboptimalSolution is false, u freezes at the most recent successful solution. Otherwise, it uses the suboptimal solution found during the last solver iteration.

Cost — **Objective function cost**

nonnegative scalar

Objective function cost, returned as a nonnegative scalar value. The cost quantifies the degree to which the controller has achieved its objectives. For more information, see "Optimization Problem".

The cost value is only meaningful when QPCode = 'feasible', or when QPCode = 'feasible' and MPCobj.Optimizer.UseSuboptimalSolution is true.

Tips

- If the prediction model is time-invariant, use mpcmove.
- Use the Adaptive MPC Controller Simulink block for simulations and code generation.

Version History

Introduced in R2014b

See Also

mpc | mpcmove | mpcmoveopt | mpcstate | review | sim | setEstimator | getEstimator

Topics

```
"Adaptive MPC"
"Time-Varying MPC"
"Optimization Problem"
```

mpcmoveCodeGeneration

Compute optimal control moves with code generation support

Syntax

```
[mv,newStateData] = mpcmoveCodeGeneration(configData,stateData,onlineData)
[____,info] = mpcmoveCodeGeneration(____)
```

Description

[mv,newStateData] = mpcmoveCodeGeneration(configData,stateData,onlineData) computes optimal MPC control moves and supports code generation for deployment to real-time targets. The input data structures, generated using getCodeGenerationData, define the MPC controller to simulate.

mpcmoveCodeGeneration does not check input arguments for correct dimensions and data types.

[____,info] = mpcmoveCodeGeneration(____) returns additional information about the optimization result, including the number of iterations and the objective function cost.

Examples

Compute Optimal Control Moves Using Code Generation Data Structures

```
Create a proper plant model.
```

```
plant = rss(3,1,1);
plant.D = 0;
```

Specify the controller sample time.

```
Ts = 0.1:
```

Create an MPC controller.

```
mpcObj = mpc(plant,Ts);
```

- -->The "PredictionHorizon" property is empty. Assuming default 10.
- -->The "ControlHorizon" property is empty. Assuming default 2.
- -->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
- -->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
- -->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.

Create code generation data structures.

```
[configData,stateData,onlineData] = getCodeGenerationData(mpcObj);
```

```
--->Converting model to discrete time.
```

- -->Assuming output disturbance added to measured output channel #1 is integrated white noise.
- -->The "Model.Noise" property is empty. Assuming white noise on each measured output.
- -->Converting model to discrete time.

```
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Initialize the plant states to zero to match the default states used by the MPC controller.

Run a closed-loop simulation. At each control interval, update the online data structure and call mpcmoveCodeGeneration to compute the optimal control moves.

```
x = zeros(size(plant.B,1),1); % Initialize plant states to zero (|mpc0bj| default).
Tsim = 20;
for i = 1:round(Tsim/Ts)+1
    % Update plant output.
    y = plant.C*x;
    % Update measured output in online data.
    onlineData.signals.ym = y;
    % Update reference signal in online data.
    onlineData.signals.ref = 1;
    % Compute control actions.
    [u,statedata] = mpcmoveCodeGeneration(configData,stateData,onlineData);
    % Update plant state.
    x = plant.A*x + plant.B*u;
end
Generate MEX function with MATLAB® Coder™, specifying configData as a constant.
func = 'mpcmoveCodeGeneration':
funcOutput = 'mpcmoveMEX';
Cfg = coder.config('mex');
Cfg.DynamicMemoryAllocation = 'off';
codegen('-config', Cfg, func, '-o', funcOutput, '-args',...
    {coder.Constant(configData),stateData,onlineData});
```

Input Arguments

Code generation successful.

configData — MPC configuration parameters

structure

MPC configuration parameters that are constant at run time, specified as a structure generated using getCodeGenerationData.

Note When using codegen, configData must be defined as coder.Constant.

stateData — Controller state

structure

Controller state at run time, specified as a structure. Generate the initial state structure using <code>getCodeGenerationData</code>. For subsequent control intervals, use the updated controller state from the previous interval. In general, use the <code>newStateData</code> structure directly.

If custom state estimation is enabled, you must manually update the stateData structure during each control interval. For more information, see "Custom State Estimation".

stateData has the following fields:

Plant — Plant model state estimates

MPCobj nominal plant states (default) | column vector of length n_{xp}

Plant model state estimates, specified as a column vector of length N_{xp} , where N_{xp} is the number of plant model states.

Note If custom state estimation is enabled, update Plant at each control interval. Otherwise, do not change this field. Instead use the values returned by either getCodeGenerationData or mpcmoveCodeGeneration.

Disturbance — Unmeasured disturbance model state estimates

[] (default) | column vector

Unmeasured disturbance model state estimates, specified as a column vector of length N_{xd} , where N_{xd} is the number of unmeasured disturbance model states. Disturbance contains the input disturbance model states followed by the output disturbance model states.

To view the input and output disturbance models, use getindist and getoutdist respectively.

Note If custom state estimation is enabled, update Disturbance at each control interval. Otherwise, do not change this field. Instead use the values returned by either getCodeGenerationData or mpcmoveCodeGeneration.

Noise — Output measurement noise model state estimates

[] (default) | column vector

Output measurement noise model state estimates, specified as a column vector of length N_{xn} , where N_{xn} is the number of noise model states.

Note If custom state estimation is enabled, update Noise at each control interval. Otherwise, do not change this field. Instead use the values returned by either getCodeGenerationData or mpcmoveCodeGeneration.

LastMove — Manipulated variable control moves from previous control interval

MPCobj nominal MV values (default) | column vector

Manipulated variable control moves from previous control interval, specified as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

Note Do not change the value of LastMove. Always use the values returned by either getCodeGenerationData or mpcmoveCodeGeneration.

Covariance — **Covariance** matrix for controller state estimates

symmetrical array

Covariance matrix for controller state estimates, specified as a symmetrical N-by-N array, where N is number of extended controller states; that is, the sum of N_{xp} , N_{xd} , and N_{xn} .

If the controller uses custom state estimation, Covariance is empty.

Note Do not change the value of Covariance. Always use the values returned by either getCodeGenerationData or mpcmoveCodeGeneration.

iA — Active inequality constraints

false (default) | logical vector

Active inequality constraints, where the equal portion of the inequality is true, specified as a logical vector of length M. If iA(i) is true, then the ith inequality is active for the latest QP solver solution.

Note Do not change the value of iA. Always use the values returned by either getCodeGenerationData or mpcmoveCodeGeneration.

onlineData — Online controller data

structure

Online controller data that you must update at run time, specified as a structure with the following fields. Generate the initial structure using getCodeGenerationData.

signals — Updated input and output signals

structure

Updated input and output signals, specified as a structure with the following fields:

ym — Measured outputs

vector

Measured outputs, specified as a vector of length N_{ym} , where N_{ym} is the number of measured outputs.

By default, getCodeGenerationData sets ym to the nominal measured output values from the controller.

ref — Output references

row vector | array

Output references, specified as one of the following:

- Row vector of length N_{ν} , where N_{ν} is the number of outputs.
- If you are using reference signal previewing with implicit or adaptive MPC, specify a p-by- N_y array, where p is the prediction horizon.

By default, getCodeGenerationData sets ref to the nominal output values from the controller.

md — Measured disturbances

row vector | array

Measured disturbances, specified as:

- A row vector of length N_{md} , where N_{md} is the number of measured disturbances.
- If you are using signal previewing with implicit or adaptive MPC, specify a p-by- N_{md} array.

By default, if your controller has measured disturbances,getCodeGenerationData sets md to the nominal measured disturbance values from the controller. Otherwise, this field is empty and ignored by mpcmoveCodeGeneration.

mvTarget — Targets for manipulated variables

[] (default) | vector

Targets for manipulated variables, which replace the targets defined in configData.uTarget, specified as one of the following:

- Vector of length N_{mv} , where N_{mv} is the number of manipulated variables
- [] to use the default targets defined in configData.uTarget

This field is ignored when using an explicit MPC controller.

externalMV — Manipulated variables externally applied to the plant

[] (default) | vector

Manipulated variables externally applied to the plant, specified as:

- A vector of length N_{mv} .
- [] to apply the optimal control moves to the plant.

weights — Updated QP optimization weights

structure

Updated QP optimization weights, specified as a structure. If you do not expect tuning weights to change at run time, ignore weights. This field is ignored when using an explicit MPC controller.

This structure contains the following fields:

y — Output variable tuning weights

[] (default) | row vector | array

Output variable tuning weights that replace the original controller output weights at run time at run time, specified as a row vector or array of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length N_y , where N_y is the number of output variables.

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, specify an array with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the output variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

If y is empty, [], the default weights defined in the original MPC controller are used.

u — Manipulated variable tuning weights

[] (default) | row vector | array

Manipulated variable tuning weights that replace the original controller manipulated variable weights at run time, specified as a row vector or array of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

If u is empty, [], the default weights defined in the original MPC controller are used.

du — Manipulated variable rate tuning weights

```
[] (default) | row vector | array
```

Manipulated variable rate tuning weights that replace the original controller manipulated variable rate weights at run time, specified as a row vector or array of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable rate tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

If du is empty, [], the default weights defined in the original MPC controller are used.

ecr — Weight on slack variable used for constraint softening

```
[] (default) | nonnegative scalar
```

Weight on slack variable used for constraint softening, specified as a nonnegative scalar.

If ecr is empty, [1], the default weight defined in the original MPC controller are used.

limits — Updated input and output constraints

structure

Updated input and output constraints, specified as a structure. If you do not expect constraints to change at run time, ignore limits. This field is ignored when using an explicit MPC controller.

This structure contains the following fields:

ymin — Output variable lower bounds

```
[] (default) | column vector
```

Output variable lower bounds, specified as a column vector of length N_y . ymin(i) replaces the OutputVariables(i). Min constraint from the original controller. If the OutputVariables(i). Min property of the controller is specified as a vector, ymin(i) replaces the first finite entry in this vector, and the remaining values shift to retain the same constraint profile.

If ymin is empty, [], the default bounds defined in the original MPC controller are used.

ymax — Output variable upper bounds

```
[] (default) | column vector
```

Output variable upper bounds, specified as a column vector of length N_y . ymax(i) replaces the OutputVariables(i). Max constraint from the original controller. If the OutputVariables(i). Max property of the controller is specified as a vector, ymax(i) replaces the first finite entry in this vector, and the remaining values shift to retain the same constraint profile.

If ymax is empty, [], the default bounds defined in the original MPC controller are used.

umin — Manipulated variable lower bounds

[] (default) | column vector

Manipulated variable lower bounds, specified as a column vector of length N_{mv} . umin(i) replaces the ManipulatedVariables(i). Min constraint from the original controller. If the ManipulatedVariables(i). Min property of the controller is specified as a vector, umin(i) replaces the first finite entry in this vector, and the remaining values shift to retain the same constraint profile.

If umin is empty, [], the default bounds defined in the original MPC controller are used.

umax — Manipulated variable upper bounds

[] (default) | column vector

Manipulated variable upper bounds, specified as a column vector of length N_{mv} . umax(i) replaces the ManipulatedVariables(i).Max constraint from the original controller. If the ManipulatedVariables(i).Max property of the controller is specified as a vector, umax(i) replaces the first finite entry in this vector, and the remaining values shift to retain the same constraint profile.

If umax is empty, [], the default bounds defined in the original MPC controller are used.

customconstraints — Updated custom mixed input/output constraints

structure

Updated custom mixed input/output constraints, specified as a structure. This field is ignored when using an explicit MPC controller.

This structure has the following fields:

E — Manipulated variable constraint constant

```
[] (default) | N_c-by-N_{mv} array
```

Manipulated variable constraint constant, specified as an N_c -by- N_{mv} array, where N_c is the number of constraints, and N_{mv} is the number of manipulated variables.

If E is empty, [], the corresponding constraint defined in the original MPC controller are used.

F — Controlled output constraint constant

```
[] (default) | N_c-by-N_v array
```

Controlled output constraint constant, specified as an N_c -by- N_y array, where N_y is the number of controlled outputs (measured and unmeasured).

G — Mixed input/output constraint constant

```
[] (default) | column vector of length N_c
```

Mixed input/output constraint constant, specified as a column vector of length N_c .

S — Measured disturbance constraint constant

[] (default) | N_c -by- N_v array

Measured disturbance constraint constant, specified as an N_c -by- N_{md} array, where N_{md} is the number of measured disturbances.

horizons — Updated controller horizons

structure

Updated controller horizons, specified as a structure. To vary horizons at run time, first create your data structures using getCodeGenerationData setting the UseVariableHorizon name-value pair to true. When you vary the horizons, you must specify both the prediction horizon and the control horizon. For more information, see "Adjust Horizons at Run Time".

This field is ignored when using an explicit MPC controller.

This structure has the following fields:

p — Prediction horizon

[] (default) | positive integer

Prediction horizon, which replaces the value of configData.p at run time, specified as a positive integer.

Specifying p changes the:

- Number of rows in the optimal sequences returned in info
- The maximum dimensions of the fields in model when configData.IsLTV is true

m — Control horizon

[] (default) | positive integer | vector of positive integers

Control horizon, which replaces the value of configData.m at run time, specified as one of the following:

- Positive integer, m, between 1 and p, inclusive, where p is the prediction horizon (horizons.p). In this case, the controller computes m free control moves occurring at times k through k+m-1, and holds the controller output constant for the remaining prediction horizon steps from k+m through k+p-1. Here, k is the current control interval. For optimal trajectory planning set m equal to p.
- Vector of positive integers, $[m_1, m_2, ...]$, where the sum of the integers equals the prediction horizon, p. In this case, the controller computes M blocks of free moves, where M is the length of the control horizon vector. The first free move applies to times k through $k+m_1-1$, the second free move applies from time $k+m_1$ through $k+m_1+m_2-1$, and so on. Using block moves can improve the robustness of your controller compared to the default case.

model — Updated plant and nominal values

structure

Updated plant and nominal values for adaptive MPC and time-varying MPC, specified as a structure. model is only available if you specify isAdaptive or isLTV as true when creating code generation data structures.

This structure contains the following fields:

A — State matrix of discrete-time state-space plant model

 N_x -by- N_x array | N_x -by- N_x -by-(p+1) array

State matrix of discrete-time state-space plant model, specified as an:

- N_x -by- N_x array when using adaptive MPC,
- N_x -by- N_x -by-(p+1) array when using time-varying MPC,

where N_x is the number of plant states.

B — Input-to-state matrix of discrete-time state-space plant model

 N_x -by- N_u array | N_x -by- N_u -by-(p+1) array

Input-to-state matrix of discrete-time state-space plant model, specified as an:

- N_x -by- N_u array when using adaptive MPC,
- N_x -by- N_u -by-(p+1) array when using time-varying MPC,

where N_u is the number of plant inputs.

C — State-to-output matrix of discrete-time state-space plant model

 N_v -by- N_x array | N_v -by- N_x -by-(p+1) array

State-to-output matrix of discrete-time state-space plant model, specified as an:

- N_{v} -by- N_{x} array when using adaptive MPC.
- N_v -by- N_x -by-(p+1) array when using time-varying MPC.

D — Feedthrough matrix of discrete-time state-space plant model

 N_v -by- N_u array | N_v -by- N_u -by-(p+1) array

Feedthrough matrix of discrete-time state-space plant model, specified as an:

- N_{v} -by- N_{u} array when using adaptive MPC.
- N_{v} -by- N_{u} -by-(p+1) array when using time-varying MPC.

Since MPC controllers do not support plants with direct feedthrough, specify D as an array of zeros.

X — Nominal plant states

column vector of length $N_x \mid N_x$ -by-1-by-(p+1) array

Nominal plant states, specified as:

- A column vector of length N_x when using adaptive MPC.
- An N_x -by-1-by-(p+1) array when using time-varying MPC.

U — Nominal plant inputs

column vector of length $N_u \mid N_u$ -by-1-by-(p+1) array

Nominal plant inputs, specified as:

- A column vector of length N_u when using adaptive MPC.
- An N_u -by-1-by-(p+1) array when using time-varying MPC.

Y — Nominal plant outputs

column vector of length $N_v \mid N_v$ -by-1-by-(p+1) array

Nominal plant outputs, specified as:

- A column vector of length N_{ν} when using adaptive MPC.
- An N_v -by-1-by-(p+1) array when using time-varying MPC.

DX — Nominal plant state derivatives

column vector of length $N_x \mid N_x$ -by-1-by-(p+1) array

Nominal plant state derivatives, specified as:

- A column vector of length N_x when using adaptive MPC.
- An N_x -by-1-by-(p+1) array when using time-varying MPC.

Output Arguments

mv — Optimal manipulated variable moves

column vector

Optimal manipulated variable moves, returned as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

If the controller detects an infeasible optimization problem or encounters numerical difficulties in solving an ill-conditioned optimization problem, mv remains at its most recent successful solution, xc.LastMove.

Otherwise, if the optimization problem is feasible and the solver reaches the specified maximum number of iterations without finding an optimal solution, mv:

- Remains at its most recent successful solution if the Optimizer.UseSuboptimalSolution property of the controller is false.
- Is the suboptimal solution reached after the final iteration if the Optimizer.UseSuboptimalSolution property of the controller is true. For more information, see "Suboptimal QP Solution".

newStateData — Updated controller state

structure

Updated controller state, returned as a structure. For subsequent control intervals, pass newStateData to mpcmoveCodeGeneration as stateData.

If custom state estimation is enabled, use newStateData to manually update the state structure before the next control interval. For more information, see "Custom State Estimation".

info — Controller optimization information

structure

Controller optimization information, returned as a structure.

If you are using implicit or adaptive MPC, info contains the following fields:

Field	Description
Iterati	Number of QP solver iterations
ons	
QPCode	QP solver status code
Cost	Objective function cost
Uopt	Optimal manipulated variable adjustments
Yopt	Optimal predicted output variable sequence
Xopt	Optimal predicted state variable sequence
Topt	Time horizon intervals
Slack	Slack variable used in constraint softening

If configData.OnlyComputeCost is true, the optimal sequence information, Uopt, Yopt, Xopt, Topt, and Slack, is not available:

For more information, see mpcmove and mpcmoveAdaptive.

If you are using explicit MPC, info contains the following fields:

Field	Description
Region	Region in which the optimal solution was found
ExitCod	Solution status code
е	

For more information, see mpcmoveExplicit.

Version History

Introduced in R2016a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- You can generate code for both implicit and explicit MPC controllers.
- To generate code for computing optimal MPC control moves:
 - Generate data structures from an MPC controller or explicit MPC controller using getCodeGenerationData.
 - 2 To verify that your controller produces the expected closed-loop results, simulate it using mpcmoveCodeGeneration in place of mpcmove.
 - Generate code for mpcmoveCodeGeneration using codegen. This step requires MATLAB Coder software.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

See Also

getCodeGenerationData | mpcmove | mpcmoveExplicit | mpcmoveAdaptive | codegen

Topics

"Generate Code to Compute Optimal MPC Moves in MATLAB"
"Generate Code and Deploy Controller to Real-Time Targets"

mpcmoveExplicit

Compute optimal control using explicit MPC

Syntax

```
mv = mpcmoveExplicit(empcobj,x,ym,r)
[mv,info] = mpcmoveExplicit(empcobj,x,ym,r,v)
[mv,info] = mpcmoveExplicit(empcobj,x,ym,r,v,MVused)
```

Description

Use this command to simulate an explicit MPC controller in closed-loop with a plant model. Call <code>mpcmoveExplicit</code> repeatedly in a for loop to calculate the manipulated variable and update the controller states at each time step.

mv = mpcmoveExplicit(empcobj,x,ym,r) returns the optimal move mv and updates the states xc of the controller empcobj.

The manipulated variable mv at the current time is calculated given:

- the controller object, empcobj,
- · a pointer to the current estimated extended state, xc,
- the measured plant outputs, ym,
- the output references, r,
- and the measured disturbance input, v.

If ym, r or v is specified as [], or if it is missing as a last input argument, mpcmove uses the appropriate MPCobj.Model.Nominal value instead.

When using default state estimation, mpcmoveExplicit also updates the controller state referenced by the handle object xc. Therefore, when using default state estimation, xc always points to the updated controller state. When using custom state estimation, you should update xc prior to each mpcmoveExplicit call.

[mv,info] = mpcmoveExplicit(empcobj,x,ym,r,v) returns additional details about the computation in a structure. To determine whether the optimal control calculation completed normally, check the data in info.

[mv,info] = mpcmoveExplicit(empcobj,x,ym,r,v,MVused) specifies the manipulated variable values used in the previous mpcmoveExplicit command, allowing a command-line simulation to mimic the Explicit MPC Controller Simulink block with the optional external MV input signal.

Examples

Simulate explicit MPC using mpcmoveExplicit

This example shows how to use mpcmoveExplicit to simulate a plant in closed loop with an explicit MPC controller.

First, define the sample time, the plant (for this example, a double integrator), and create a traditional MPC object.

```
Ts = 0.1;
plant = tf(1,[1 0 0]);
mpcobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Define constraints on the manipulated variable.

```
mpcobj.MV = struct('Min',-1,'Max',1);
```

The MPC controller states include states from the plant model, the disturbance model noise model, and the last values of the manipulated variables, in that order. To create a range structure where you can specify the range for each state, reference, and manipulated variable, use generateExplicitRange.

```
range = generateExplicitRange(mpcobj);
```

```
-->Converting the "Model.Plant" property to state-space.
-->Converting model to discrete time.
Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

If at run time any of these variables falls outside its range, the controller returns an error status and sets the manipulated variables to their last values. Therefore, it is important that you do not underestimate these ranges. For this example, use the following ranges.

```
range.State.Min(:) = [-10;-10];
range.State.Max(:) = [10;10];

range.Reference.Min = -2;
range.Reference.Max = 2;

range.ManipulatedVariable.Min = mpcobj.MV.Min -1;
range.ManipulatedVariable.Max = mpcobj.MV.Max +1;
```

Create an explicit MPC controller from the traditional MPC object and the range structure.

```
empcobj = generateExplicitMPC(mpcobj, range);
Regions found / unexplored: 9/ 0
```

Set up the number of simulation steps and initialize arrays to store the plant input and output signals (so they can be plotted later).

```
N = round(5/Ts);
U = zeros(N,1);
Y = zeros(N,1);
```

Discretize the plant, and set up its initial condition.

```
dtplant = ss(c2d(plant,Ts));
x = [0 0]';
```

To obtain an handle (that is a pointer) to the controller state, use mpcstate.

xlabel('steps')

grid

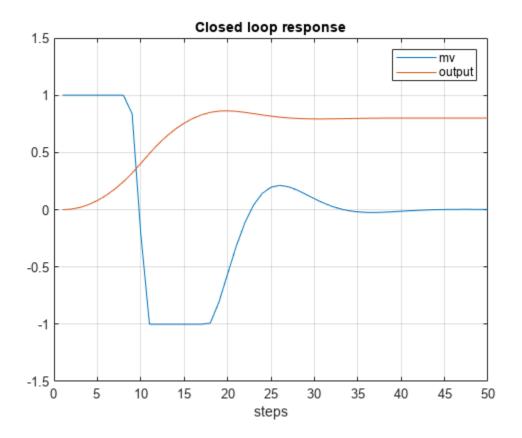
The controller has two states for the internal plant model, and one to hold the last value of the manipulated variable. All these states are initialized to zero.

Iteratively simulate the closed-loop response to a reference signal of 0.8. To calculate the explicit MPC controller move, use mpcmoveExplicit.

```
for k = 1:N
    % update plant measurement and store signal
    y = dtplant.C*x;
    Y(k)=y;
    % compute explicit MPC action and store signal
    u = mpcmoveExplicit(empcobj,xc,y,0.8);
    U(k)=u;
    % update plant state
    x = dtplant.A*x + dtplant.B*u;
end

Plot the resulting plant input and output signals.

plot(1:N,[U Y])
title('Closed loop response')
legend('mv','output')
```



Input Arguments

empcobj — Explicit MPC controller

explicit MPC controller object

Explicit MPC controller to simulate, specified as an Explicit MPC controller object. Use generateExplicitMPC to create an explicit MPC controller.

x — Current MPC controller state

mpcstate object

Current MPC controller state, specified as an mpcstate object.

Before you begin a simulation with mpcmoveExplicit, initialize the controller state using x = mpcstate(empcobj). Then, modify the default properties of x as appropriate.

If you are using default state estimation, mpcmoveExplicit expects x to represent x[n|n-1]. The mpcmoveExplicit command updates the state values in the previous control interval with that information. Therefore, you should not programmatically update x at all. The default state estimator employs a linear time-varying Kalman filter.

If you are using custom state estimation, mpcmoveExplicit expects x to represent x[n|n]. Therefore, prior to each mpcmoveExplicit command, you must set x.Plant, x.Disturbance, and x.Noise to the best estimates of these states (using the latest measurements) at the current control interval.

ym — Current measured outputs

vector

Current measured outputs, specified as a row vector of length N_{ym} , where N_{ym} is the number of measured outputs. If you are using custom state estimation, ym is ignored. If you set ym = [], then mpcmoveExplicit uses the appropriate nominal value.

r — Plant output reference values

vector

Plant output reference values, specified as a vector of length N_y . mpcmoveExplicit uses a constant reference for the entire prediction horizon. In contrast to mpcmove and mpcmoveAdaptive, mpcmoveExplicit does not support reference previewing.

If you set r = [], then mpcmoveExplicit uses the appropriate nominal value.

v — Current and anticipated measured disturbances

vector

Current and anticipated measured disturbances, specified as a vector of length N_{md} , where N_{md} is the number of measured disturbances. In contrast to mpcmove and mpcmoveAdaptive, mpcmoveExplicit does not support disturbance previewing. If your plant model does not include measured disturbances, use v = 1.

MVused — Manipulated variable values from previous interval

vector

Manipulated variable values applied to the plant during the previous control interval, specified as a vector of length N_{mv} , where N_{mv} is the number of manipulated variables. If this is the first mpcmoveExplicit command in a simulation sequence, omit this argument. Otherwise, if the MVs calculated by mpcmoveExplicit in the previous interval were overridden, set MVused to the correct values in order to improve the controller state estimation accuracy. If you omit MVused, mpcmoveExplicit assumes MVused = x.LastMove.

Output Arguments

mv — Optimal manipulated variable moves

column vector

Optimal manipulated variable moves, returned as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

If the controller detects an infeasible optimization problem or encounters numerical difficulties in solving an ill-conditioned optimization problem, mv remains at its most recent successful solution, xc.LastMove.

Otherwise, if the optimization problem is feasible and the solver reaches the specified maximum number of iterations without finding an optimal solution, mv:

- Remains at its most recent successful solution if the Optimizer.UseSuboptimalSolution property of the controller is false.
- Is the suboptimal solution reached after the final iteration if the Optimizer.UseSuboptimalSolution property of the controller is true. For more information, see "Suboptimal QP Solution".

info — Explicit MPC solution status

structure

Explicit MPC solution status, returned as a structure having the following fields.

ExitCode — Solution status code

1 | 0 | -1

Solution status code, returned as one of the following values:

- 1 Successful solution.
- • 0 — Failure. One or more controller input parameters is out of range.
- -1 Undefined. Parameters are in range but an extrapolation must be used.

Region — Region to which current controller input parameters belong

positive integer | 0

Region to which current controller input parameters belong, returned as either a positive integer or 0. The integer value is the index of the polyhedron (region) to which the current controller input parameters belong. If the solution failed, Region = 0.

Tips

• Use the Explicit MPC Controller Simulink block for simulation and code generation.

Version History

Introduced in R2014b

See Also

generateExplicitMPC | generateExplicitRange

Topics

"Explicit MPC Control of a Single-Input-Single-Output Plant"

"Explicit MPC"

"Design Workflow for Explicit MPC"

mpcmoveMultiple

Compute gain-scheduling MPC control action at a single time instant

Syntax

```
mv = mpcmoveMultiple(MPCArray, states, index, ym, r, v)
[mv, info] = mpcmoveMultiple(MPCArray, states, index, ym, r, v)
[____] = mpcmoveMultiple(____, options)
```

Description

mv = mpcmoveMultiple(MPCArray, states, index, ym, r, v) computes the optimal manipulated variable moves at the current time using a model predictive controller selected by index from an array of MPC controllers. This results depends upon the properties contained in the MPC controller and the controller states. The result also depends on the measured plant outputs, the output references (setpoints), and the measured disturbance inputs. mpcmoveMultiple updates the controller state when default state estimation is used. Call mpcmoveMultiple repeatedly to simulate closed-loop model predictive control.

[mv,info] = mpcmoveMultiple(MPCArray,states,index,ym,r,v) returns additional details about the computation in a structure. To determine whether the optimal control calculation completed normally, check the data in info.

[___] = mpcmoveMultiple(___, options) alters selected controller settings using options you specify with mpcmoveopt. These changes apply for the current time instant only, allowing a command-line simulation using mpcmoveMultiple to mimic the Multiple MPC Controllers block in Simulink in a computationally efficient manner.

Input Arguments

MPCArray — MPC controllers

cell array of MPC controller objects

MPC controllers to simulate, specified as a cell array of traditional (implicit) MPC controller objects. Use the mpc command to create the MPC controllers.

All the controllers in MPCArray must use either default state estimation or custom state estimation. Mismatch is not permitted.

states — Current MPC controller states

cell array of mpcstate objects

Current controller states for each MPC controller in MPCArray, specified as a cell array of mpcstate objects.

Before you begin a simulation with mpcmoveMultiple, initialize each controller state using x = mpcstate(MPCobj). Then, modify the default properties of each state as appropriate.

If you are using default state estimation, mpcmoveMultiple expects x to represent x[n|n-1] (where x is one entry in states, the current state of one MPC controller in MPCArray). The

mpcmoveMultiple command updates the state values in the previous control interval with that information. Therefore, you should not programmatically update x at all. The default state estimator employs a steady-state Kalman filter.

If you are using custom state estimation, mpcmoveMultiple expects x to represent x[n|n]. Therefore, prior to each mpcmoveMultiple command, you must set x.Plant, x.Disturbance, and x.Noise to the best estimates of these states (using the latest measurements) at the current control interval.

index - Index of selected controller

positive integer

Index of selected controller in the cell array MPCArray, specified as a positive integer.

ym — Current measured outputs

row vector

Current measured outputs, specified as a row vector of length N_{ym} , where N_{ym} is the number of measured outputs. If you are using custom state estimation, ym is ignored. If you set ym = [], then mpcmoveMultiple uses the appropriate nominal value.

r — Plant output reference values

array

Plant output reference values, specified as a p-by- N_y array, where p is the prediction horizon of the selected controller and N_y is the number of outputs. Row r(i,:) defines the reference values at step i of the prediction horizon.

r must contain at least one row. If r contains fewer than p rows, mpcmoveMultiple duplicates the last row to fill the p-by- N_y array. If you supply exactly one row, therefore, a constant reference applies for the entire prediction horizon.

If you set r = [], then mpcmoveMultiple uses the appropriate nominal value.

To implement reference previewing, which can improve tracking when a reference varies in a predictable manner, r must contain the anticipated variations, ideally for p steps.

v — Current and anticipated measured disturbances

array

Current and anticipated measured disturbances, specified as a p-by- N_{md} array, where p is the prediction horizon of the selected controller and N_{md} is the number of measured disturbances. Row v(i,:) defines the expected measured disturbance values at step i of the prediction horizon.

Modeling of measured disturbances provides feedforward control action. If your plant model does not include measured disturbances, use v = [].

v must contain at least one row. If v contains fewer than p rows, mpcmoveMultiple duplicates the last row to fill the p-by- N_{md} array. If you supply exactly one row, therefore, a constant measured disturbance applies for the entire prediction horizon.

If you set v = [], then mpcmoveMultiple uses the appropriate nominal value.

To implement disturbance previewing, which can improve tracking when a disturbance varies in a predictable manner, v must contain the anticipated variations, ideally for p steps.

options — Override values for selected controller properties

mpcmoveopt object

Override values for selected properties of the selected MPC controller, specified as an options object you create with mpcmoveopt. These options apply to the current mpcmoveMultiple time instant only. Using options yields the same result as redefining or modifying the selected controller before each call to mpcmoveMultiple, but involves considerably less overhead. Using options is equivalent to using a Multiple MPC Controllers Simulink block in combination with optional input signals that modify controller settings, such as MV and OV constraints.

Output Arguments

mv — Optimal manipulated variable moves

column vector

Optimal manipulated variable moves, returned as a column vector of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

If the controller detects an infeasible optimization problem or encounters numerical difficulties in solving an ill-conditioned optimization problem, mv remains at its most recent successful solution, xc.LastMove.

Otherwise, if the optimization problem is feasible and the solver reaches the specified maximum number of iterations without finding an optimal solution, mv:

- Remains at its most recent successful solution if the Optimizer.UseSuboptimalSolution property of the controller is false.
- Is the suboptimal solution reached after the final iteration if the Optimizer.UseSuboptimalSolution property of the controller is true. For more information, see "Suboptimal QP Solution".

info — Solution details

structure

Solution details, returned as a structure with the following fields.

Uopt — **Optimal** manipulated variable sequence

(p+1)-by- N_{mv} array

Predicted optimal manipulated variable adjustments (moves), returned as a (p+1)-by- N_{mv} array, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

Uopt(i,:) contains the calculated optimal values at time k+i-1, for $i=1,\ldots,p$, where k is the current time. The first row of Info.Uopt contains the same manipulated variable values as output argument mv. Since the controller does not calculate optimal control moves at time k+p, Uopt(p+1,:) is equal to Uopt(p,:).

Yopt — Optimal output variable sequence

(p+1)-by- N_v array

Optimal output variable sequence, returned as a (p+1)-by- N_y array, where p is the prediction horizon and N_y is the number of outputs.

The first row of Info.Yopt contains the calculated outputs at time k based on the estimated states and measured disturbances; it is not the measured output at time k. Yopt(i,:) contains the predicted output values at time k+i-1, for $i=1,\ldots,p+1$.

Yopt(i,:) contains the calculated output values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Yopt(1,:) is computed based on the estimated states and measured disturbances.

Xopt — Optimal prediction model state sequence

```
(p+1)-by-N_x array
```

Optimal prediction model state sequence, returned as a (p+1)-by- N_x array, where p is the prediction horizon and N_x is the number of states in the plant and unmeasured disturbance models (states from noise models are not included).

Xopt(i,:) contains the calculated state values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Xopt(1,:) is the same as the current states state values.

Topt — Time intervals

column vector of length p+1

Time intervals, returned as a column vector of length p+1. Topt(1) = 0, representing the current time. Subsequent time steps Topt(i) are given by Ts*(i-1), where Ts = MPCobj.Ts is the controller sample time.

Use Topt when plotting the Uopt, Xopt, or Yopt sequences.

Slack — Slack variable

nonnegative scalar

Slack variable, ε , used in constraint softening, returned as 0 or a positive scalar value.

- $\epsilon = 0$ All constraints were satisfied for the entire prediction horizon.
- $\epsilon > 0$ At least one soft constraint is violated. When more than one constraint is violated, ϵ represents the worst-case soft constraint violation (scaled by your ECR values for each constraint).

See "Optimization Problem" for more information.

Iterations — Number of solver iterations

```
positive integer | 0 | -1 | -2
```

Number of solver iterations, returned as one of the following:

- Positive integer Number of iterations needed to solve the optimization problem that determines the optimal sequences.
- \bullet 0 Optimization problem could not be solved in the specified maximum number of iterations.
- -1 Optimization problem was infeasible. An optimization problem is infeasible if no solution can satisfy all the hard constraints.
- -2 Numerical error occurred when solving the optimization problem.

OPCode — **Optimization solution status**

```
'feasible'|'infeasible'|'unrealiable'
```

Optimization solution status, returned as one of the following:

- 'feasible' Optimal solution was obtained (Iterations > 0)
- 'infeasible' Solver detected a problem with no feasible solution (Iterations = -1) or a numerical error occurred (Iterations = -2)
- 'unreliable' Solver failed to converge (Iterations = 0). In this case, if MPCobj.Optimizer.UseSuboptimalSolution is false, u freezes at the most recent successful solution. Otherwise, it uses the suboptimal solution found during the last solver iteration.

Cost — **Objective function cost**

nonnegative scalar

Objective function cost, returned as a nonnegative scalar value. The cost quantifies the degree to which the controller has achieved its objectives. For more information, see "Optimization Problem".

The cost value is only meaningful when QPCode = 'feasible', or when QPCode = 'feasible' and MPCobj.Optimizer.UseSuboptimalSolution is true.

Tips

• Use the Multiple MPC Controllers Simulink block for simulations and code generation.

Version History

Introduced in R2014b

See Also

generateExplicitMPC | mpcmove | mpcstate | review | sim | setEstimator | getEstimator

mpcprops

Provide help on MPC controller properties

Syntax

mpcprops

Description

mpcprops displays details on the generic properties of MPC controllers. It provides a complete list of all the fields of MPC objects with a brief description of each field and the corresponding default values.

Examples

Describe properties of MPC objects

Display all fields of MPC objects, with related explanation.

```
MPC controller properties (with Ny output variables
    Nu manipulated variables, a prediction horizon of p intervals,
    and control horizon of m intervals):
A structure consisting of plant,
disturbance and noise models and their nominal values.
    Model.Plant -
    Plant model
        (LTI or linear model from System Identification Toolbox).
        Default: none, must be specified.
    Model.Disturbance -
        Model describing unmeasured input disturbances. Must be
        an LTI or linear model from System Identification Toolbox.
        Default: integrator (models step disturbance).
        See also: "getindist" and "setindist" commands.
    Model.Noise -
        Model describing added output measurement noise. Must be
        an LTI or linear model from System Identification Toolbox.
        Default: unity gain (models white noise).
    Model.Nominal -
        Structure containing nominal state, input,
        and output variable values:
        Model.Nominal.X -
            State of Model.Plant at the operating point.
        Model.Nominal.U -
            Input of Model.Plant at the operating point.
        Model.Nominal.Y -
            Output of Model.Plant at the operating point.
        Model.Nominal.DX -
            State derivative (for continuous time models) or update
```

```
(for discrete time models) at the operating point.
        Default: all nominal values set to zero.
  Define input signal types in Model.Plant.InputGroup:
       ManipulatedVariables (or MV or Manipulated or Input) -
           Indices of manipulated variables.
       UnmeasuredDisturbances (or UD or Unmeasured) -
           Indices of unmeasured disturbances.
       MeasuredDisturbances (or MD or Measured) -
           Indices of measured disturbances.
   By default, all the plant inputs are manipulated variables.
   See also: the "setmpcsignals" command.
  Define output signal types in Model.Plant.OutputGroup:
       MeasuredOutputs (or MO or Measured) -
           Indices of measured outputs.
       UnmeasuredOutputs (or UO or Unmeasured) -
           Indices of unmeasured outputs.
   By default, all the plant outputs are measured outputs.
   See also: the "setmpcsignals" command.
Ts -
   Sample time of the MPC controller
   (in the same time units as Model.Plant).
  Default: if Model.Plant.Ts > 0, MPC.Ts = Model.Plant.Ts;
            otherwise, MPC.Ts must be specified.
PredictionHorizon -
    Intervals in the prediction horizon (scalar)
    Default: 10 + max intervals of delay in Model.Plant
ControlHorizon -
    Intervals in the control horizon.
    Either a scalar or a vector of blocked moves.
    Default: 2
Weights -
    A structure defining dimensionless
    MPC weights with the following fields:
    Weights.ManipulatedVariables
        (or MV or Manipulated or Input) -
        Must be a (min 1, max p) x Nu matrix of weights
        on the manipulated variables.
        Default: zeros(1,Nu)
    Weights.ManipulatedVariablesRate
        (or MVRate or ManipulatedRate or InputRate) -
        Must be a (min 1, max p) x Nu matrix of weights on the rates
        of the manipulated variables. MV Rates are defined as the
        differences between current and ptrevious MV values.
        Default: 0.1*ones(1,Nu)
    Weights.OutputVariables (or OV or Output) -
        Must be a (min 1, max p) x Ny matrix of weights
        on the plant outputs.
        Default: if Ny<=Nu, ones(1,Ny); otherwise,
                 only Nu outputs are weighted,
                 with preference on measured outputs.
    Weights.ECR - Scalar weight on the slack variable
        Equal Concern for Relaxation, used for constraint softening.
```

```
Default: 1e5*max(Weights)
    Alternative weighting:
    This syntax allows for off-diagonal weights, but requires the
    weights to be identical at each prediction horizon step.
    Using this syntax, Weights.MV={R}, where R is a Nu x Nu
    symmetric and positive semi-definite matrix,
    which must be constant over the prediction horizon.
    The syntax for Weights.MVRate and Weights.OV is similar.
Manipulated Variables (or MV or Manipulated or Input) -
    Array of structures with fields:
    MV(i).Min -
        1 to p dimensional vector of lower bounds on MV #i
        Ddefault: -Inf
         .Max -
        1 to P dimensional vector of upper bounds on MV #i
        Default: Inf
         .MinECR -
        1 to p dimensional vector of weights for softening the
        lower bounds on MV #i
        Default: 0, (hard constraint).
         .MaxECR -
        1 to p dimensional vector of weights for softening the
        upper bounds on MV #i
        Default: 0, (hard constraint).
         .RateMin -
        1 to p dimensional vector of lower bounds on the rate of MV #i
        Default: -Inf
         .RateMax -
        1 to p dimensional vector of upper bounds on the rate of MV #i
        Default: Inf
         .MinECR -
        1 to p dimensional vector of weights for softening the
        lower bounds on the MV #i rate
        Default: 0, (hard constraint).
         .MaxECR -
        1 to p dimensional vector of weights for softening the
        upper bounds on the MV #i rate
        Default: 0, (hard constraint).
         .Target -
        1 to p dimensional vector of target values for MV #i
        Default: Model.Nominal.U
        Name of MV #i
        Default: from Model.Plant.InputName
        String specifying the engineering units for MV #i
         .ScaleFactor -
        A scalar in engineering units.
        Each MV will be divided by its scale factor to form the
        dimensionless signal used in the MPC computations.
        Default: 1
          .Type -
        Type of variable MV #i (default: 'continuous').
        Type can be 'continuous', 'binary', 'integer',
        or an array containing all the values MV #i can take.
```

```
OutputVariables (or OV or Controlled or Output) -
        Array of structures with fields:
    OV(i).Min -
        1 to p dimensional vector of lower bounds on OV #i.
        Default: -Inf
         Max -
        1 to p dimensional vector of upper bounds on OV #i.
        Default: Inf
         .MinECR -
        1 to p dimensional vector of weights for softening the
        lower bounds on OV #i.
        Default: 1, (soft constraint).
         .MaxECR -
        1 to p dimensional vector of weights for softening the
        upper bounds on OV #i.
        Default: 1, (soft constraint).
         .Name -
        Name of OV #i (default: Model.Plant.OutputName{i})
         .Units -
        String specifying the engineering units for OV #i
         .ScaleFactor -
        A scalar in engineering units.
        Each OV will be divided by its scale factor to form the
        dimensionless signal used in the MPC computations.
        Default: 1
DisturbanceVariables (or DV or Disturbance) -
    Array of structures with fields:
    DV(i).Name -
        Name of DV #i (default: from Model.Plant.InputName).
         .Units -
        String specifying the engineering units for DV #i
         .ScaleFactor -
        A scalar in engineering units.
        Each DV will be divided by its scale factor to form the
        dimensionless signal used in all the MPC computations.
        Default: 1
    Note: DV consists in all the measured disturbance inputs
          followed by all the unmeasured disturbance inputs.
Optimizer -
    OP optimizer parameter structure with fields:
    Optimizer.Algorithm -
        Algorithm used by the solver.
        Default: 'active-set'
    Optimizer.ActiveSetOptions -
        Active-set solver options.
    Optimizer.InteriorPointOptions -
        Interior-point solver options.
    Optimizer.MixedIntegerOptions -
        Mixed-integer solver options.
    Optimizer.MinOutputECR -
        Minimum value of output MinECR and MaxECR.
        Default: 0
    Optimizer.UseSuboptimalSolution -
        If True the controller applies the sub-optimal solution
        when the maximum number of iterations is exceeded.
        Default: false.
```

Version History

Introduced before R2006a

See Also

set | get

mpcqpsolver

(To be removed) Solve a quadratic programming problem using the KWIK algorithm

Note mpcqpsolver will be removed in a future release. Use mpcActiveSetSolver instead. For more information, see "Compatibility Considerations".

Syntax

```
[x,status] = mpcqpsolver(Linv,f,A,b,Aeq,beq,iA0,options)
[x,status,iA,lambda] = mpcqpsolver(Linv,f,A,b,Aeq,beq,iA0,options)
```

Description

[x,status] = mpcqpsolver(Linv,f,A,b,Aeq,beq,iA0,options) finds an optimal solution, x, to a quadratic programming problem by minimizing the objective function:

$$J = \frac{1}{2} x^{\mathsf{\scriptscriptstyle T}} H x + f^{\mathsf{\scriptscriptstyle T}} x$$

subject to inequality constraints $Ax \ge b$, and equality constraints $A_{eq}x = b_{eq}$. status indicates the validity of x.

[x,status,iA,lambda] = mpcqpsolver(Linv,f,A,b,Aeq,beq,iA0,options) also returns the active inequalities, iA, at the solution, and the Lagrange multipliers, lambda, for the solution.

Examples

Solve Quadratic Programming Problem Using Active-Set Solver

Find the values of *x* that minimize

$$f(x) = 0.5x_1^2 + x_2^2 - x_1x_2 - 2x_1 - 6x_2$$

subject to the constraints

$$x_1 \ge 0$$

 $x_2 \ge 0$
 $x_1 + x_2 \le 2$
 $-x_1 + 2x_2 \le 2$
 $2x_1 + x_2 \le 3$.

Specify the Hessian and linear multiplier vector for the objective function.

$$H = [1 -1; -1 2];$$

 $f = [-2; -6];$

Specify the inequality constraint parameters.

```
A = [1 \ 0; \ 0 \ 1; \ -1 \ -1; \ 1 \ -2; \ -2 \ -1];

b = [0; \ 0; \ -2; \ -2; \ -3];
```

Define Aeq and beq to indicate that there are no equality constraints.

```
Aeq = [];
beq = zeros(0,1);
```

Find the lower-triangular Cholesky decomposition of H.

```
[L,p] = chol(H,'lower');
Linv = inv(L);
```

It is good practice to verify that H is positive definite by checking if p = 0.

p p = 0

Create a default option set for mpcActiveSetSolver.

```
opt = mpcqpsolver0ptions;
```

To cold start the solver, define all inequality constraints as inactive.

$$iA0 = false(size(b));$$

Solve the QP problem.

```
[x,status] = mpcqpsolver(Linv,f,A,b,Aeq,beq,iA0,opt);
```

Examine the solution, x.

x x = 2×1 0.6667 1.3333

Check Active Inequality Constraints for QP Solution

Find the values of *x* that minimize

$$f(x) = 3x_1^2 + 0.5x_2^2 - 2x_1x_2 - 3x_1 + 4x_2$$

subject to the constraints

$$x_1 \ge 0$$

 $x_1 + x_2 \le 5$
 $x_1 + 2x_2 \le 7$.

Specify the Hessian and linear multiplier vector for the objective function.

```
H = [6 -2; -2 1];

f = [-3; 4];
```

Specify the inequality constraint parameters.

```
A = [1 \ 0; -1 \ -1; -1 \ -2];

b = [0; -5; -7];
```

Define Aeq and beq to indicate that there are no equality constraints.

```
Aeq = [];
beq = zeros(0,1);
```

Find the lower-triangular Cholesky decomposition of H.

```
[L,p] = chol(H,'lower');
Linv = inv(L);
```

Verify that H is positive definite by checking if p = 0.

p

p = 0

Create a default option set for mpcqpsolver.

```
opt = mpcqpsolver0ptions;
```

To cold start the solver, define all inequality constraints as inactive.

```
iA0 = false(size(b));
```

Solve the QP problem.

```
[x,status,iA,lambda] = mpcqpsolver(Linv,f,A,b,Aeq,beq,iA0,opt);
```

Check the active inequality constraints. An active inequality constraint is at equality for the optimal solution.

iΑ

```
iA = 3x1 logical array

1
0
0
```

There is a single active inequality constraint.

View the Lagrange multiplier for this constraint.

```
lambda.ineqlin(1)
```

```
ans = 5.0000
```

Input Arguments

Linv — Inverse of lower-triangular Cholesky decomposition of Hessian matrix

n-by-*n* matrix

Inverse of lower-triangular Cholesky decomposition of Hessian matrix, specified as an n-by-n matrix, where n > 0 is the number of optimization variables. For a given Hessian matrix, H, Linv can be computed as follows:

```
[L,p] = chol(H,'lower');
Linv = inv(L);
```

H is an n-by-n matrix, which must be symmetric and positive definite. If p = 0, then H is positive definite.

Note The KWIK algorithm requires the computation of Linv instead of using H directly, as in the quadprog command.

f — Multiplier of objective function linear term

column vector

Multiplier of objective function linear term, specified as a column vector of length n.

A — Linear inequality constraint coefficients

```
m-by-n matrix | []
```

Linear inequality constraint coefficients, specified as an m-by-n matrix, where m is the number of inequality constraints.

If your problem has no inequality constraints, use [].

b — Right-hand side of inequality constraints

column vector of length *m*

Right-hand side of inequality constraints, specified as a column vector of length m.

If your problem has no inequality constraints, use zeros(0,1).

Aeq — Linear equality constraint coefficients

```
q-by-n matrix | []
```

Linear equality constraint coefficients, specified as a q-by-n matrix, where q is the number of equality constraints, and q <= n. Equality constraints must be linearly independent with rank(Aeq) = q.

If your problem has no equality constraints, use [].

beg — Right-hand side of equality constraints

column vector of length q

Right-hand side of equality constraints, specified as a column vector of length q.

If your problem has no equality constraints, use zeros(0,1).

iA0 — Initial active inequalities

logical vector of length *m*

Initial active inequalities, where the equal portion of the inequality is true, specified as a logical vector of length m according to the following:

- If your problem has no inequality constraints, use false(0,1).
- For a *cold start*, false(m,1).
- For a warm start, set iAO(i) == true to start the algorithm with the ith inequality constraint active. Use the optional output argument iA from a previous solution to specify iAO in this way. If both iAO(i) and iAO(j) are true, then rows i and j of A should be linearly independent. Otherwise, the solution can fail with status = -2.

options — Option set for mpcqpsolver

structure

Option set for mpcqpsolver, specified as a structure created using mpcqpsolverOptions.

Output Arguments

x — Optimal solution to the QP problem

column vector

Optimal solution to the QP problem, returned as a column vector of length n. mpcqpsolver always returns a value for x. To determine whether the solution is optimal or feasible, check the solution status.

status — Solution validity indicator

positive integer | 0 | -1 | -2

Solution validity indicator, returned as an integer according to the following:

Value	Description
> 0	x is optimal. status represents the number of iterations performed during optimization.
Θ	The maximum number of iterations was reached. The solution, x, may be suboptimal or infeasible.
- 1	The problem appears to be infeasible, that is, the constraint $Ax \ge b$ cannot be satisfied.
-2	An unrecoverable numerical error occurred.

iA — Active inequalities

logical vector of length *m*

Active inequalities, where the equal portion of the inequality is true, returned as a logical vector of length m. If iA(i) = true, then the ith inequality is active for the solution x.

Use iA to warm start a subsequent mpcqpsolver solution.

lambda — Lagrange multipliers

structure

Lagrange multipliers, returned as a structure with the following fields:

Field	Description
	Multipliers of the inequality constraints, returned as a vector of length n . When the solution is optimal, the elements of ineqlin are nonnegative.
	Multipliers of the equality constraints, returned as a vector of length q . There are no sign restrictions in the optimal solution.

Tips

• The KWIK algorithm requires that the Hessian matrix, *H*, be positive definite. When calculating Linv, use:

```
[L, p] = chol(H, 'lower');
```

If p = 0, then H is positive definite. Otherwise, p is a positive integer.

• mpcqpsolver provides access to the QP solver used by Model Predictive Control Toolbox software. Use this command to solve QP problems in your own custom MPC applications.

Algorithms

mpcqpsolver solves the QP problem using an active-set method, the KWIK algorithm, based on [1]. For more information, see "QP Solvers".

Version History

Introduced in R2015b

mpcqpsolver will be removed

Warns starting in R2020a

mpcqpsolver will be removed in a future release. Use mpcActiveSetSolver instead. There are differences between these functions that require updates to your code.

Update Code

The following differences require updates to your code:

- For mpcActiveSetSolver, you define inequality constraints in the form $Ax \le b$. Previously, for mpcqpsolver, you defined inequality constraints in the form $Ax \ge b$
- For mpcActiveSetSolver, you specify solver options with a structure created using the mpcActiveSetOptions function. Previously, for mpcqpsolver, you created an option structure using the mpcqpsolverOptions function. These option structures contain the same options, though some option names have changed.
- By default, you pass the Hessian matrix to mpcActiveSetSolver. Previously, you passed the inverse of lower-triangular Cholesky decomposition (Linv) of the Hessian matrix to mpcqpsolver. To continue to use Linv, set the UseHessianAsInput field of the structure returned by mpcActiveSetSolver to false.
- When your QP problem has either no inequality constraints or no equality constraints, the corresponding A or Aeq input argument to mpcActiveSetSolver must be zeros(0,n), where n is the number of decision variables. Previously, for mpcqpsolver, you specified these input arguments as [].

This table shows some typical usages of <code>mpcqpsolver</code> and how to update your code to use <code>mpcActiveSetSolver</code> instead.

Not Recommended	Recommended	
<pre>opt = mpcqpsolverOptions; [x,status] = mpcqpsolver(Linv,f,A,b, Aeq,beq,iA0,opt);</pre>	<pre>opt = mpcActiveSetOptions; opt.UseHessianAsInput = false; [x,status] = mpcActiveSetSolver(Linv,f,</pre>	
	<pre>opt = mpcActiveSetOptions; [x,status] = mpcActiveSetSolver(H,f, -A,-b,Aeq,beq,iA0,opt);</pre>	
<pre>opt = mpcqpsolverOptions('single'); [x,status] = mpcqpsolver(Linv,f,A,b, Aeq,beq,iA0,opt);</pre>	<pre>opt = mpcActiveSetOptions('single'); opt.UseHessianAsInput = false; [x,status] = mpcActiveSetSolver(Linv,f,A,-b,Aeq,beq,iA0,opt);</pre>	
<pre>opt = mpcqpsolverOptions; opt.MaxIter = 300; opt.FeasibilityTol = 1e-5; [x,status] = mpcqpsolver(Linv,f,A,b,</pre>	<pre>opt = mpcActiveSetOptions; opt.UseHessianAsInput = false; opt.MaxIterations = 300; opt.ContraintTolerance = 1e-5; [x,status] = mpcActiveSetSolver(Linv,f,A,-b,Aeq,beq,iA0,opt);</pre>	
<pre>[x,status] = mpcqpsolver(Linv,f,[], zeros(0,1),Aeq,beq,iA0,opt);</pre>	<pre>n = length(f); opt.UseHessianAsInput = false; [x,status] = mpcActiveSetSolver(Linv,f, zeros(0,n),zeros(0,1),Aeq,beq,iA0,opt);</pre>	
<pre>[x,status] = mpcqpsolver(Linv,f,A,b, [],zeros(0,1),iA0,opt);</pre>	<pre>n = length(f); opt.UseHessianAsInput = false; [x,status] = mpcActiveSetSolver(Linv,f,A,-b,zeros(0,n),zeros(0,1),iA0,opt);</pre>	

References

[1] Schmid, C., and L.T. Biegler. 'Quadratic Programming Methods for Reduced Hessian SQP'. Computers & Chemical Engineering 18, no. 9 (September 1994): 817–32. https://doi.org/10.1016/0098-1354(94)E0001-4.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

• You can use mpcqpsolver as a general-purpose QP solver that supports code generation. Create the function myCode that uses mpcqpsolver.

```
function [out1,out2] = myCode(in1,in2)
%#codegen
...
[x,status] = mpcqpsolver(Linv,f,A,b,Aeq,Beq,iA0,options);
...
```

Generate C code with MATLAB Coder.

```
func = 'myCode';
cfg = coder.config('mex'); % or 'lib', 'dll'
codegen('-config',cfg,func,'-o',func);
```

• For code generation, use the same precision for all real inputs, including options. Configure the precision as 'double' or 'single' using mpcqpsolverOptions.

See Also

mpcqpsolverOptions|mpcActiveSetSolver|mpcActiveSetOptions

Topics

"QP Solvers"

mpcqpsolverOptions

(To be removed) Create default option set for mpcqpsolver

Note mpcqpsolverOptions will be removed in a future release. Use mpcActiveSetOptions instead. For more information, see "Compatibility Considerations".

Syntax

```
options = mpcqpsolverOptions
options = mpcqpsolverOptions(type)
```

Description

options = mpcqpsolverOptions creates a structure of default options for mpcqpsolver, which solves a quadratic programming (QP) problem using the KWIK algorithm.

options = mpcqpsolverOptions(type) creates a default option set using the specified input
data type. All real options are specified using this data type.

Examples

Create Default Option Set for MPC QP Solver

```
opt = mpcqpsolverOptions;
```

Create and Modify Default MPC QP Solver Option Set

```
Create default option set.
```

```
opt = mpcqpsolverOptions;
```

Specify the maximum number of iterations allowed during computation.

```
opt.MaxIter = 100;
```

Specify a feasibility tolerance for verifying that the optimal solution satisfies the inequality constraints.

```
opt.FeasibilityTol = 1.0e-3;
```

Create Option Set Specifying Input Argument Type

opt = mpcqpsolverOptions('single');

Input Arguments

type — MPC QP solver input argument data type

'double' (default) | 'single'

MPC QP solver input argument data type, specified as either 'double' or 'single'. This data type is used for both simulation and code generation. All real options in the option set are specified using this data type, and all real input arguments to mpcqpsolver must match this type.

Output Arguments

options — Option set for mpcqpsolver

structure

Option set for mpcqpsolver, returned as a structure with the following fields:

Field	Description	Default
DataType	Input argument data type, specified as either 'double' or 'single'. This data type is used for both simulation and code generation, and all real input arguments to mpcqpsolver must match this type.	'double'
MaxIter	Maximum number of iterations allowed when computing the QP solution, specified as a positive integer.	200
Feasibil ityTol	Tolerance used to verify that inequality constraints are satisfied by the optimal solution, specified as a positive scalar. A larger FeasibilityTol value allows for larger constraint violations.	1.0e-6
Integrit yChecks	Indicator of whether integrity checks are performed on the mpcqpsolver input data, specified as a logical value. If IntegrityChecks is true, then integrity checks are performed and diagnostic messages are displayed. Use false for code generation only.	true

Version History

Introduced in R2015b

mpcqpsolverOptions will be removed

Warns starting in R2020a

mpcqpsolverOptions will be removed in a future release. Use mpcActiveSetOptions instead. There are differences between these functions that require updates to your code.

Update Code

To update your code:

• Change the function name from mpcqpsolverOptions to mpcActiveSetOptions. The syntaxes are equivalent.

• Some field names of the returned structure have changed. The default field values are the same. This table shows the new property names.

Previous Property Name	New Property Name
MaxIter	MaxIterations
FeasibilityTol	ConstraintTolerance

• The returned structure of mpcActiveSetOptions contains the new field UseHessianAsInput. To continue to use the inverse of the lower-triangular decomposition of the Hessian matrix with mpcActiveSetSolver, you must set UseHessianAsInput to false.

For syntax examples showing how to update your code, see mpcqpsolver.

See Also

mpcqpsolver|mpcActiveSetSolver|mpcActiveSetOptions

mpcverbosity

Change toolbox verbosity level

Syntax

```
mpcverbosity on
mpcverbosity off
old_status = mpcverbosity(new_status)
mpcverbosity
```

Description

mpcverbosity on enables messages displaying default operations taken by Model Predictive Control Toolbox software during the creation and manipulation of model predictive control objects.

By default, messages are turned on.

mpcverbosity off turns messages off.

old_status = mpcverbosity(new_status) sets the verbosity level to the specified value,
new_status. The function returns the original value of the verbosity level as old_status. Specify
new_status as either 'on' or 'off'.

mpcverbosity shows the verbosity status.

Examples

Turn MPC verbosity off

Turn verbosity off and suppress output argument.

```
mpcverbosity off;
```

Turn MPC verbosity on

Turn verbosity on and save the old status in the workspace variable old old = mpcverbosity on;

Show MPC verbosity status

Show MPC verbosity and suppress output argument.

```
mpcverbosity;
MPC verbosity is off
```

Input Arguments

```
new_status — new MPC verbosity status
'on' (default) | 'off'
Char array, being either 'on' or 'off' .
Example: 'off'
```

Output Arguments

```
old_status — old MPC verbosity status
'on' (default) | 'off'
Char array, being either 'on' or 'off' .
Example: 'off'
```

Version History

Introduced before R2006a

See Also

mpc

nImpcmove

Compute optimal control action for nonlinear MPC controller

Syntax

```
mv = nlmpcmove(nlmpcobj,x,lastmv)
mv = nlmpcmove(nlmpcobj,x,lastmv,ref)
mv = nlmpcmove(nlmpcobj,x,lastmv,ref,md)
mv = nlmpcmove(nlmpcobj,x,lastmv,ref,md,options)
[mv,opt] = nlmpcmove(____)
[mv,opt,info] = nlmpcmove(____)
mv = nlmpcmove(nlmpcMSobj,x,lastmv)
mv = nlmpcmove(nlmpcobj,x,lastmv,simdata)
[mv,simdata] = nlmpcmove(___)
[mv,simdata,info] = nlmpcmove(___)
```

Description

Nonlinear MPC

mv = nlmpcmove(nlmpcobj,x,lastmv) computes the optimal control action for the current time. To simulate closed-loop nonlinear MPC control, call nlmpcmove repeatedly.

mv = nlmpcmove(nlmpcobj,x,lastmv,ref) specifies reference values for the plant outputs. If you do not specify reference values, nlmpcmove uses zeros by default.

mv = nlmpcmove(nlmpcobj,x,lastmv,ref,md) specifies run-time measured disturbance values. If your controller has measured disturbances, you must specify md.

mv = nlmpcmove(nlmpcobj,x,lastmv,ref,md,options) specifies additional run-time options for computing optimal control moves. Using options, you can specify initial guesses for state and manipulated variable trajectories, update tuning weights at constraints, or modify prediction model parameters.

[mv,opt] = nlmpcmove(____) returns an nlmpcmoveopt object that contains initial guesses for the state and manipulated trajectories to be used in the next control interval.

[mv,opt,info] = nlmpcmove(____) returns additional solution details, including the final optimization cost function value and the optimal manipulated variable, state, and output trajectories.

Multistage Nonlinear MPC

mv = nlmpcmove(nlmpcMSobj,x,lastmv) computes the optimal control action for the current time. To simulate closed-loop nonlinear MPC control, call nlmpcmove repeatedly.

mv = nlmpcmove(nlmpcobj,x,lastmv,simdata) specifies the additional simdata structure, which contains measured disturbances, run-time bounds, parameters for the state and stage functions, and initial guesses for state and manipulated variable trajectories. In general use the following syntax to return a new simdata (containing updated initial guesses) as a second output argument.

[mv, simdata] = nlmpcmove(____) returns an updated simdata structure that contains new initial guesses for the state and manipulated trajectories to be used in the next control interval. Good initial guesses are important since they help the solver to converge to a solution faster.

[mv,simdata,info] = nlmpcmove(____) returns additional solution details, including the final optimization cost function value and the optimal manipulated variable, state, and output trajectories.

Examples

Plan Optimal Trajectory Using Nonlinear MPC

Create a nonlinear MPC controller with six states, six outputs, and four inputs.

```
nx = 6;
ny = 6;
nu = 4;
nlobj = nlmpc(nx,ny,nu);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the controller sample time and horizons.

```
Ts = 0.4;
p = 30;
c = 4;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = p;
nlobj.ControlHorizon = c;
```

Specify the prediction model state function and the Jacobian of the state function. For this example, use a model of a flying robot.

```
nlobj.Model.StateFcn = "FlyingRobotStateFcn";
nlobj.Jacobian.StateFcn = "FlyingRobotStateJacobianFcn";
```

Specify a custom cost function for the controller that replaces the standard cost function.

```
nlobj.Optimization.CustomCostFcn = @(X,U,e,data) Ts*sum(sum(U(1:p,:))); nlobj.Optimization.ReplaceStandardCost = true;
```

Specify a custom constraint function for the controller.

```
nlobj.Optimization.CustomEqConFcn = @(X,U,data) X(end,:)';
```

Specify linear constraints on the manipulated variables.

```
for ct = 1:nu
    nlobj.MV(ct).Min = 0;
    nlobj.MV(ct).Max = 1;
end
```

Validate the prediction model and custom functions at the initial states (x0) and initial inputs (u0) of the robot.

```
x0 = [-10;-10;pi/2;0;0;0];
u0 = zeros(nu,1);
validateFcns(nlobj,x0,u0);
```

```
Model.StateFcn is OK.
Jacobian.StateFcn is OK.
No output function specified. Assuming "y = x" in the prediction model.
Optimization.CustomCostFcn is OK.
Optimization.CustomEqConFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Compute the optimal state and manipulated variable trajectories, which are returned in the info.

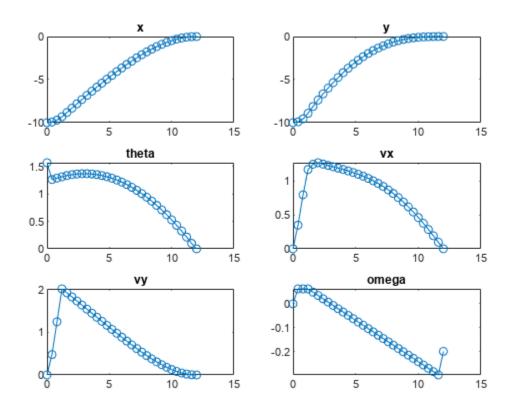
```
[\sim, \sim, info] = nlmpcmove(nlobj, x0, u0);
```

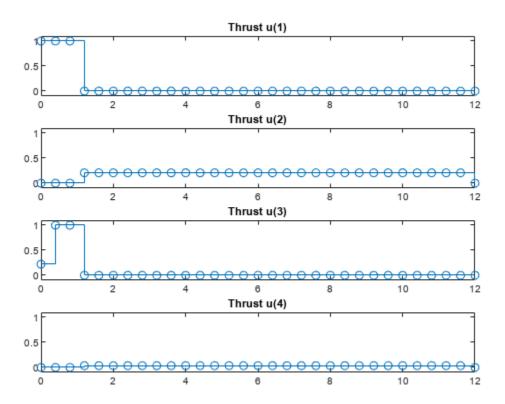
Slack variable unused or zero-weighted in your custom cost function. All constraints will be hare

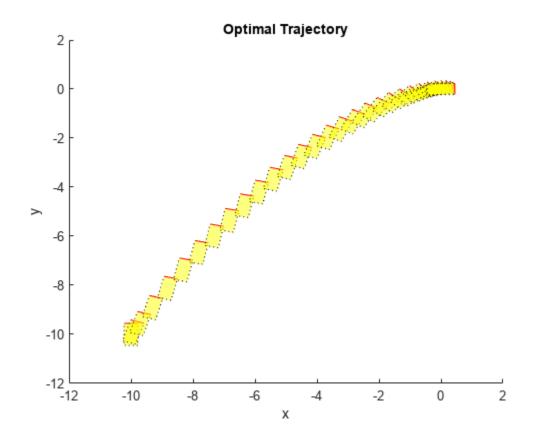
Plot the optimal trajectories.

FlyingRobotPlotPlanning(info,Ts)

Optimal fuel consumption = 1.884953







Simulate Closed-Loop Control using Nonlinear MPC Controller

Create a nonlinear MPC controller with four states, two outputs, and one input.

```
nlobj = nlmpc(4,2,1);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the sample time and horizons of the controller.

```
Ts = 0.1;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 5;
```

Specify the state function for the controller, which is in the file pendulumDT0.m. This discrete-time model integrates the continuous time model defined in pendulumCT0.m using a multistep forward Euler method.

```
nlobj.Model.StateFcn = "pendulumDTO";
nlobj.Model.IsContinuousTime = false;
```

The prediction model uses an optional parameter, Ts, to represent the sample time. Specify the number of parameters.

```
nlobj.Model.NumberOfParameters = 1;
```

Specify the output function of the model, passing the sample time parameter as an input argument.

```
nlobj.Model.OutputFcn = @(x,u,Ts)[x(1); x(3)];
```

Define standard constraints for the controller.

```
nlobj.Weights.OutputVariables = [3 3];
nlobj.Weights.ManipulatedVariablesRate = 0.1;
nlobj.OV(1).Min = -10;
nlobj.OV(1).Max = 10;
nlobj.MV.Min = -100;
nlobj.MV.Max = 100;
```

Validate the prediction model functions.

```
x0 = [0.1;0.2;-pi/2;0.3];
u0 = 0.4;
validateFcns(nlobj, x0, u0, [], {Ts});

Model.StateFcn is OK.
Model.OutputFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Only two of the plant states are measurable. Therefore, create an extended Kalman filter for estimating the four plant states. Its state transition function is defined in pendulumStateFcn.m and its measurement function is defined in pendulumMeasurementFcn.m.

```
EKF = extendedKalmanFilter(@pendulumStateFcn,@pendulumMeasurementFcn);
```

Define initial conditions for the simulation, initialize the extended Kalman filter state, and specify a zero initial manipulated variable value.

```
x = [0;0;-pi;0];
y = [x(1);x(3)];
EKF.State = x;
mv = 0;
```

Specify the output reference value.

```
yref = [0 \ 0];
```

Create an nlmpcmoveopt object, and specify the sample time parameter.

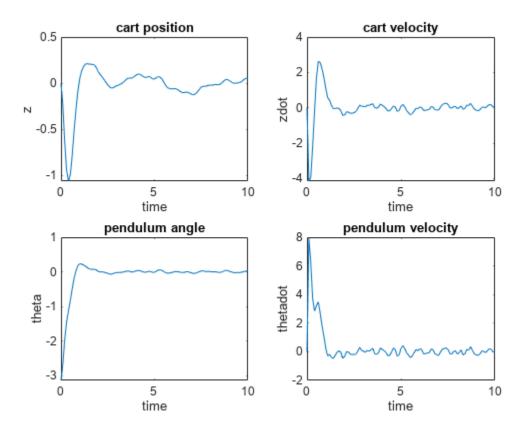
```
nloptions = nlmpcmoveopt;
nloptions.Parameters = {Ts};
```

Run the simulation for 10 seconds. During each control interval:

- **1** Correct the previous prediction using the current measurement.
- 2 Compute optimal control moves using nlmpcmove. This function returns the computed optimal sequences in nloptions. Passing the updated options object to nlmpcmove in the next control interval provides initial guesses for the optimal sequences.
- **3** Predict the model states.
- 4 Apply the first computed optimal control move to the plant, updating the plant states.

- **5** Generate sensor data with white noise.
- **6** Save the plant states.

```
Duration = 10;
xHistory = x;
for ct = 1:(Duration/Ts)
    % Correct previous prediction
    xk = correct(EKF,y);
    % Compute optimal control moves
    [mv,nloptions] = nlmpcmove(nlobj,xk,mv,yref,[],nloptions);
    % Predict prediction model states for the next iteration
    predict(EKF,[mv; Ts]);
    % Implement first optimal control move
    x = pendulumDTO(x, mv, Ts);
    % Generate sensor data
    y = x([1 \ 3]) + randn(2,1)*0.01;
    % Save plant states
    xHistory = [xHistory x];
end
Plot the resulting state trajectories.
figure
subplot(2,2,1)
plot(0:Ts:Duration,xHistory(1,:))
xlabel('time')
ylabel('z')
title('cart position')
subplot(2,2,2)
plot(0:Ts:Duration,xHistory(2,:))
xlabel('time')
ylabel('zdot')
title('cart velocity')
subplot(2,2,3)
plot(0:Ts:Duration,xHistory(3,:))
xlabel('time')
ylabel('theta')
title('pendulum angle')
subplot(2,2,4)
plot(0:Ts:Duration,xHistory(4,:))
xlabel('time')
ylabel('thetadot')
title('pendulum velocity')
```



Create and Simulate Multistage Nonlinear MPC Controller

This example shows how to create and simulate a simple multistage MPC controller in closed loop, without using initial guesses, with the MATLAB® function nlmpcmove.

Create Multistage MPC Controller

Create a multistage nonlinear MPC object with a five-step horizon, one state, and one manipulated variable.

```
nlmsobj = nlmpcMultistage(5,1,1);
```

Specify the state transition function for the prediction model (mystatefcn is defined at the end of this example).

```
nlmsobj.Model.StateFcn = @mystatefcn;
```

Specify the cost functions for last three stages (mycostfcn is defined at the end of the file).

```
for i=3:6
    nlmsobj.Stages(i).CostFcn = @mycostfcn;
end
```

Note that, because the Jacobian of the state function is not supplied here, nlmpcmove needs to numerically calculate them at each time step, which negatively affects performance. As a best

practice, supply the Jacobian of the state function, as shown in "Simulate Multistage Nonlinear MPC Controller Using Initial Guesses" on page 2-168.

Simulate Controller in Closed Loop

Initialize the plant state and input.

```
x=3;
mv=0;
Validate functions.
validateFcns(nlmsobj,x,mv);
Model.StateFcn is OK.
"CostFcn" of the following stages [3 4 5 6] are OK.
```

Analysis of user-provided model, cost, and constraint functions complete.

Simulate the control loop for 5 steps, without updating the initial guess. Use the Euler method $\frac{dx(t)}{dt} \sim \frac{(x(t+1)-x(t))}{Ts}$ to simulate the plant.

```
for k=1:5
    mv = nlmpcmove(nlmsobj, x, mv); % calculate move (without initial guess)
    x=x+0.2*mystatefcn(x,mv); % update plant state assuming Ts=0.2s
end
```

Note that, because initial guesses are not supplied as an input argument, nlmpcmove needs to recalculate them at each time step, which negatively affects performance. Not supplying initial guesses can be an acceptable starting point, but in general is not suggested. As a best practice, use updated initial guesses at each time step, as shown in "Simulate Multistage Nonlinear MPC Controller Using Initial Guesses" on page 2-168, so that nlmpcmove does not need to recalculate them at each time step (in the same example you also use ode45 to calculate the evolution of the plant state until the next control interval).

Display the final values of the state and manipulated variables.

```
disp(['Final value of x =' num2str(x)])
Final value of x =1.3074
disp(['Final value of mv =' num2str(mv)])
Final value of mv =-0.35101
```

Support Functions

State transition function.

```
function xdot = mystatefcn(x,u)
    xdot = u-sin(x);
end

Stage cost functions.

function j = mycostfcn(s,x,u)
    j = abs(u)/s+s*x^2;
end
```

Simulate Multistage Nonlinear MPC Controller Using Initial Guesses

This example shows how to create and simulate a simple multistage MPC controller in closed loop using initial guesses, with the MATLAB® function nlmpcmove.

Create Multistage MPC Controller

Create a multistage MPC object with a seven-steps horizon, one state, and one manipulated variable.

```
nlmsobj = nlmpcMultistage(7,1,1);
```

Specify the state transition function for the prediction model (mystatefcn is defined at the end of this example).

```
nlmsobj.Model.StateFcn = @mystatefcn;
```

As a best practice, use Jacobians whenever they are available, otherwise the solver must compute it numerically.

Specify the Jacobian of the state transition function (mystatejacobian is defined at the end of the file).

```
nlmsobj.Model.StateJacFcn = @mystatejac;
```

Specify the cost functions for all stages except the first (mycostfcn is defined at the end of the file).

```
for i=2:8
    nlmsobj.Stages(i).CostFcn = @mycostfcn;
end
```

Define Initial Conditions, Create Data Structure, and Validate Functions

Initialize the plant state and input.

```
x=3;
mv=0;
```

Create the initial simulation data structure.

```
simdata = getSimulationData(nlmsobj)
simdata = struct with fields:
    InitialGuess: []
```

Validate functions and the data structure.

```
validateFcns(nlmsobj,x,mv,simdata);
```

```
Model.StateFcn is OK.
Model.StateJacFcn is OK.
"CostFcn" of the following stages [2 3 4 5 6 7 8] are OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Simulate Controller in Closed Loop

Simulate the control loop for 5 steps.

```
for k=1:5
    [mv,simdata] = nlmpcmove(nlmsobj, x, mv, simdata); % calculate move and update
```

Since updated initial guesses are supplied as an input argument within the simdata structure, nlmpcmove does not need to recalculate them at each time step, which saves computation time and improves performance. Updating initial guesses at every time step is a best practice.

Display the last values of the state and manipulated variables.

```
disp(['Final value of x =' num2str(x)])
Final value of x =-0.039545
disp(['Final value of mv =' num2str(mv)])
Final value of mv =-0.066672
```

Support Functions

State transition function.

```
function xdot = mystatefcn(x,u)
    xdot = u-sin(x);
end
```

Jacobian of the state transition function.

```
function [A,B] = mystatejac(x,~)
    A = -cos(x);
    B = 1;
end
```

Stage cost functions.

```
function j = mycostfcn(s,x,u)
    j = abs(u)/s+s*x^2;
end
```

Input Arguments

nlmpcobj — Nonlinear MPC controller

nlmpc object

Nonlinear MPC controller, specified as an nlmpc object.

x — Current prediction model states

vector

Current prediction model states, specified as a vector of length N_x , where N_x is the number of prediction model states. Since the nonlinear MPC controller does not perform state estimation, you must either measure or estimate the current prediction model states at each control interval. For more information on nonlinear MPC prediction models, see "Specify Prediction Model for Nonlinear MPC".

lastmv — Control signals used in plant at previous control interval

vector

Control signals used in plant at previous control interval, specified as a vector of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

Note Specify lastmv as the manipulated variable signals applied to the plant in the previous control interval. Typically, these signals are the values generated by the controller, though this is not always the case. For example, if your controller is offline and running in tracking mode; that is, the controller output is not driving the plant, then feeding the actual control signal to last_mv can help achieve bumpless transfer when the controller is switched back online.

ref - Plant output reference values

```
[] (default) | row vector | array
```

Plant output reference values, specified as a row vector of length N_y or an array with N_y columns, where N_y is the number of output variables. If you do not specify ref, the default reference values are zero.

To use the same reference values across the prediction horizon, specify a row vector.

To vary the reference values over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the reference values for one prediction horizon step. If you specify fewer than p rows, the values in the final row are used for the remaining steps of the prediction horizon.

md — Measured disturbance values

```
[] (default) | row vector | array
```

Measured disturbance values, specified as a row vector of length N_{md} or an array with N_{md} columns, where N_{md} is the number of measured disturbances. If your controller has measured disturbances, you must specify md. If your controller has no measured disturbances, specify md as [].

To use the same disturbance values across the prediction horizon, specify a row vector.

To vary the disturbance values over the prediction horizon from time k to time k+p, specify an array with up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbance values for one prediction horizon step. If you specify fewer than p rows, the values in the final row are used for the remaining steps of the prediction horizon.

options — Run-time options

nlmpcmoveopt object

Run-time options, specified as an nlmpcmoveopt object. Using these options, you can:

- · Tune controller weights
- · Update linear constraints
- Set manipulated variable targets
- Specify prediction model parameters
- Provide initial guesses for state and manipulated variable trajectories

These options apply to only the current nlmpcmove time instant.

To improve solver efficiency, it is best practice to specify initial guesses for the state and manipulated variable trajectories.

nlmpcMSobj — Nonlinear Multistage MPC controller

nlmpcMultistage object

Multistage nonlinear MPC controller, specified as an nlmpcMultistage object.

simdata — Run-time simulation data

structure

Run-time simulation data, specified as structure. It must be initially created by getSimulationData, and then populated (if needed) before being passed to nlmpcmove as an input argument. An updated version is then always returned as a second output argument of nlmpcmove. Note that the MVMin, MVMax, StateMin, StateMax, MVRateMin, MVRateMax fields are needed only if you want to change these bounds at run time. These fields exist in the structure returned by getSimulationData only if you enable them explicitly when calling getSimulationData. The simdata structure has the following fields.

MeasuredDisturbance — Measured disturbance values

[] (default) | row vector | array

Measured disturbance values, specified as a row vector of length N_{md} or an array with N_{md} columns, where N_{md} is the number of measured disturbances. If your multistage MPC object has any measured disturbance channel defined, you must specify MeasuredDisturbance. If your controller has no measured disturbances, this field does not exist in the structure generated by getSimulationData.

To use the same disturbance values across the prediction horizon, specify a row vector.

To vary the disturbance values over the prediction horizon from time k to time k+p, specify an array with up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbance values for one prediction horizon step. If you specify fewer than p rows, the values in the final row are used for the remaining steps of the prediction horizon.

MVMin — Manipulated variable lower bounds

[] (default) | row vector | matrix

Manipulated variable lower bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVMin(:,i) replaces the ManipulatedVariables(i). Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVMax — Manipulated variable upper bounds

[] (default) | row vector | matrix

Manipulated variable upper bounds, specified as a row vector of length N_{mv} or a matrix with N_{mv} columns, where N_{mv} is the number of manipulated variables. MVMax(:,i) replaces the ManipulatedVariables(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for

one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVRateMin — Manipulated variable rate lower bounds

[] (default) | row vector | matrix

Manipulated variable rate lower bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVRateMin(:,i) replaces the ManipulatedVariables(i).RateMin property of the controller at run time. MVRateMin bounds must be nonpositive.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVRateMax — Manipulated variable rate upper bounds

[] (default) | row vector | matrix

Manipulated variable rate upper bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVRateMax(:,i) replaces the ManipulatedVariables(i).RateMax property of the controller at run time. MVRateMax bounds must be nonnegative.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateMin — State lower bounds

[] (default) | row vector | matrix

State lower bounds, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states. StateMin(:,i) replaces the States(i). Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateMax — State upper bounds

[] (default) | row vector | matrix

State upper bounds, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states. StateMax(:,i) replaces the States(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateFcnParameters — State function parameter values

```
[] (default) | vector
```

State function parameter values, specified as a vector with length equal to the value of the Model.ParameterLength property of the multistage controller object. If Model.StateFcn needs a parameter vector, you must provide its value at runtime using this field. If Model.ParameterLength is 0 this field does not exist in the structure returned by getSimulationData.

StageFcnParameters — Stage function parameter values

```
[] (default) | vector
```

Stage functions parameter values, specified as a vector with length equal to the sum of all the values in the Stages(i).ParameterLength properties of the multistage controller object. If any cost or constraint function defined in the Stages property needs a parameter vector, you must provide all the parameter vectors at runtime (stacked in a single column) using this field. If none of your stage functions have parameters, this field does not exist in the structure returned by getSimulationData.

You must stack the parameter vectors for all stages in the column vector StateFcnParameters as follows.

```
[parameter vector for stage 1;
 parameter vector for stage 2;
    ...
 parameter vector for stage p+1;
]
```

TerminalState — Terminal state

```
[] (default) | vector
```

Terminal state, specified as a column vector with as many elements as the number of states. The terminal state is the desired state at the last prediction step. To specify desired terminal states at runtime via this field, you must specify finite values in the TerminalState field of the Model property of nlmpcMSobj. Specify inf for the states that do not need to be constrained to a terminal value. At run time, nlmpcmove ignores any values in the TerminalState field of simdata that correspond to inf values in nlmpcMSobj. If you do not specify any terminal value condition in nlmpcMSobj, this field is not created in simdata.

If there is no TerminalState in simdata then the terminal state constraint (if present) does not change at run time.

InitialGuess — Initial guesses for the decision variables

```
[] (default) | vector
```

Initial guesses for the decision variables, specified as a column vector of length equal to the sum of the lengths of all the decision variable vectors for each stage. Good initial guesses are important since they help the solver to converge to a solution faster. Therefore, when simulating a control loop by calling nlmpcmove repeatedly in a loop, pass simdata as an input argument (so initial guesses can be used), and at the same time return an updated version of simdata (with new initial guesses for the next control interval) as an output argument.

You must be stack the initial guesses for all stages in the column vector InitialGuess as follows.

```
[state vector guess for stage 1;
manipulated variable vector guess for stage 1;
manipulated variable vector rate guess for stage 1; % if used
slack variable vector guess for stage 1; % if used
state vector guess for stage 2;
manipulated variable vector guess for stage 2;
manipulated variable vector rate guess for stage 2; % if used
slack variable vector guess for stage 2; % if used
...
state vector guess for stage p;
manipulated variable vector guess for stage p;
manipulated variable vector rate guess for stage p; % if used
slack variable vector guess for stage p; % if used
state vector guess for stage p+1;
slack variable vector guess for stage p+1;
slack variable vector guess for stage p+1;
```

If InitialGuess is [], the default initial guesses are calculated from the x and lastmv arguments passed to nlmpcmove.

In general, during closed-loop simulation, you do not specify InitialGuess yourself. Instead, when calling nlmpcmove, return the simdata output argument, which contains the calculated initial guesses for the next control interval. You can then pass simdata as an input argument to nlmpcmove for the next control interval. These steps are a best practice, even if you do not specify any other run-time options.

Output Arguments

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, returned as a column vector of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

If the solver converges to a local optimum solution (info.ExitFlag is positive), then mv contains the optimal solution.

If the solver reaches the maximum number of iterations without finding an optimal solution (info.ExitFlag = 0) and:

- nlmpcobj.Optimization.UseSuboptimalSolution is true, then mv contains the suboptimal solution
- nlmpcobj.Optimization.UseSuboptimalSolution is false, then mv contains lastmv

If the solver fails (info.ExitFlag is negative), then mv contains lastmv.

opt — Run-time options with initial guesses

nlmpcmoveopt object

Run-time options with initial guesses for the state and manipulated variable trajectories to be used in the next control interval, returned as an nlmpcmoveopt object. Any run-time options that you specified using options, such as weights, constraints, or parameters, are copied to opt.

The initial guesses for the states (opt.X0) and manipulated variables (opt.MV0) are the optimal trajectories computed by nlmpcmove and correspond to the last p-1 rows of info.Xopt and info.MVopt, respectively.

To use these initial guesses in the next control interval, specify opt as the options input argument to nlmpcmove.

info — Solution details

structure

Solution details, returned as a structure with the following fields.

MVopt — Optimal manipulated variable sequence

array

Optimal manipulated variable sequence, returned as a (p+1)-by- N_{mv} array, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

MVopt(i,:) contains the calculated optimal manipulated variable values at time k+i-1, for $i=1,\ldots,p$, where k is the current time. MVopt(1,:) contains the same manipulated variable values as output argument mv. Since the controller does not calculate optimal control moves at time k+p, MVopt(p+1,:) is equal to MVopt(p,:).

Xopt — Optimal prediction model state sequence

array

Optimal prediction model state sequence, returned as a (p+1)-by- N_x array, where p is the prediction horizon and N_x is the number of states in the prediction model.

Xopt(i,:) contains the calculated state values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Xopt(1,:) is the same as the current states in x.

Yopt — Optimal output variable sequence

array

Optimal output variable sequence, returned as a (p+1)-by- N_y array, where p is the prediction horizon and N_y is the number of outputs.

Yopt(i,:) contains the calculated output values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Yopt(1,:) is computed based on the current states in x and the current measured disturbances in md, if any.

Topt — Prediction horizon time sequence

column vector

Prediction horizon time sequence, returned as a column vector of length p+1, where p is the prediction horizon. Topt contains the time sequence from time k to time k+p, where k is the current time.

Topt(1) = 0 represents the current time. Subsequent time steps Topt(i) are Ts*(i-1), where Ts is the controller sample time.

Use Topt when plotting the MVopt, Xopt, or Yopt sequences.

Slack — Stacked slack variables vector

nonnegative vector

Stacked slack variables vector, used in constraint softening. If all elements are zero, then all soft constraints are satisfied over the entire prediction horizon. If any element is greater than zero, then at least one soft constraint is violated.

The slack variable vector for all stages are stacked as:

```
[slack variable vector for stage 1; % if used
  slack variable vector for stage 2; % if used
  ...
  slack variable vector for stage p+1; % if used
]
```

ExitFlag — Optimization exit code

integer

Optimization exit code, returned as one of the following:

- Positive Integer Optimal solution found
- 0 Feasible suboptimal solution found after the maximum number of iterations
- Negative integer No feasible solution found

Iterations — Number of iterations

positive integer

Number of iterations used by the nonlinear programming solver, returned as a positive integer.

Cost — Objective function cost

nonnegative scalar

Objective function cost, returned as a nonnegative scalar value. The cost quantifies the degree to which the controller has achieved its objectives.

The cost value is only meaningful when ExitFlag is nonnegative.

simdata — Run-time simulation data structure

structure

Updated run-time simulation data, returned as a structure, containing new initial guesses for the state and manipulated trajectories to be used in the next control interval. It is a structure with the following fields.

MeasuredDisturbance — Measured disturbance values

```
[] (default) | row vector | array
```

Measured disturbance values, specified as a row vector of length N_{md} or an array with N_{md} columns, where N_{md} is the number of measured disturbances. If your multistage MPC object has any measured disturbance channel defined, you must specify MeasuredDisturbance. If your controller has no measured disturbances, this field does not exist in the structure generated by getSimulationData.

To use the same disturbance values across the prediction horizon, specify a row vector.

To vary the disturbance values over the prediction horizon from time k to time k+p, specify an array with up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbance values for one prediction horizon step. If you specify fewer than p rows, the values in the final row are used for the remaining steps of the prediction horizon.

MVMin — Manipulated variable lower bounds

[] (default) | row vector | matrix

Manipulated variable lower bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVMin(:,i) replaces the ManipulatedVariables(i). Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVMax — Manipulated variable upper bounds

[] (default) | row vector | matrix

Manipulated variable upper bounds, specified as a row vector of length N_{mv} or a matrix with N_{mv} columns, where N_{mv} is the number of manipulated variables. MVMax(:,i) replaces the ManipulatedVariables(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVRateMin — Manipulated variable rate lower bounds

[] (default) | row vector | matrix

Manipulated variable rate lower bounds, specified as a row vector of length N_{mv} or a matrix with N_{mv} columns, where N_{mv} is the number of manipulated variables. MVRateMin(:,i) replaces the ManipulatedVariables(i).RateMin property of the controller at run time. MVRateMin bounds must be nonpositive.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVRateMax — Manipulated variable rate upper bounds

[] (default) | row vector | matrix

Manipulated variable rate upper bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVRateMax(:,i) replaces the ManipulatedVariables(i).RateMax property of the controller at run time. MVRateMax bounds must be nonnegative.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for

one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateMin — State lower bounds

```
[] (default) | row vector | matrix
```

State lower bounds, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states. StateMin(:,i) replaces the States(i). Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateMax — State upper bounds

```
[] (default) | row vector | matrix
```

State upper bounds, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states. StateMax(:,i) replaces the States(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateFcnParameters — State function parameter values

```
[] (default) | vector
```

State function parameter values, specified as a vector with length equal to the value of the Model.ParameterLength property of the multistage controller object. If Model.StateFcn needs a parameter vector, you must provide its value at runtime using this field. If Model.ParameterLength is 0 this field does not exist in the structure returned by getSimulationData.

StageFcnParameters — Stage function parameter values

```
[] (default) | vector
```

Stage functions parameter values, specified as a vector with length equal to the sum of all the values in the Stages(i).ParameterLength properties of the multistage controller object. If any cost or constraint function defined in the Stages property needs a parameter vector, you must provide all the parameter vectors at runtime (stacked in a single column) using this field. If none of your stage functions have parameters, this field does not exist in the structure returned by getSimulationData.

You must stack the parameter vectors for all stages in the column vector StateFcnParameters as follows.

```
[parameter vector for stage 1;
parameter vector for stage 2;
...
```

```
parameter vector for stage p+1;
]
```

TerminalState — Terminal state

```
[] (default) | vector
```

Terminal state, specified as a column vector with as many elements as the number of states. The terminal state is the desired state at the last prediction step. To specify desired terminal states at runtime via this field, you must specify finite values in the TerminalState field of the Model property of nlmpcMSobj. Specify inf for the states that do not need to be constrained to a terminal value. At run time, nlmpcmove ignores any values in the TerminalState field of simdata that correspond to inf values in nlmpcMSobj. If you do not specify any terminal value condition in nlmpcMSobj, this field is not created in simdata.

If there is no TerminalState in simdata then the terminal state constraint (if present) does not change at run time.

InitialGuess — **Initial guesses for the decision variables**

```
[] (default) | vector
```

Initial guesses for the decision variables, specified as a column vector of length equal to the sum of the lengths of all the decision variable vectors for each stage. Good initial guesses are important since they help the solver to converge to a solution faster. Therefore, when simulating a control loop by calling nlmpcmove repeatedly in a loop, pass simdata as an input argument (so initial guesses can be used), and at the same time return an updated version of simdata (with new initial guesses for the next control interval) as an output argument.

You must be stack the initial guesses for all stages in the column vector InitialGuess as follows.

```
[state vector guess for stage 1;
manipulated variable vector guess for stage 1;
manipulated variable vector rate guess for stage 1; % if used
slack variable vector guess for stage 1; % if used
state vector guess for stage 2;
manipulated variable vector guess for stage 2;
manipulated variable vector rate guess for stage 2; % if used
slack variable vector guess for stage 2; % if used
...
state vector guess for stage p;
manipulated variable vector guess for stage p;
manipulated variable vector rate guess for stage p;
slack variable vector guess for stage p; % if used
state vector guess for stage p+1;
slack variable vector guess for stage p+1; % if used
```

If InitialGuess is [], the default initial guesses are calculated from the x and lastmv arguments passed to nlmpcmove.

In general, during closed-loop simulation, you do not specify InitialGuess yourself. Instead, when calling nlmpcmove, return the simdata output argument, which contains the calculated initial guesses for the next control interval. You can then pass simdata as an input argument to nlmpcmove for the next control interval. These steps are a best practice, even if you do not specify any other run-time options.

Tips

During closed-loop simulations, it is best practice to *warm start* the nonlinear solver by using the predicted state and manipulated variable trajectories from the previous control interval as the initial guesses for the current control interval. To use these trajectories as initial guesses:

- 1 Return the opt output argument when calling nlmpcmove. This nlmpcmoveopt object contains any run-time options you specified in the previous call to nlmpcmove, along with the initial guesses for the state (opt.X0) and manipulated variable (opt.MV0) trajectories.
- 2 Pass this object in as the options input argument to nlmpcmove for the next control interval.

These steps are a best practice, even if you do not specify any other run-time options.

Version History

Introduced in R2018b

See Also

Functions

nlmpcmoveCodeGeneration|getSimulationData|getCodeGenerationData

Objects

nlmpc | nlmpcMultistage | nlmpcmoveopt

Topics

- "Swing-Up Control of a Pendulum Using Nonlinear Model Predictive Control"
- "Trajectory Optimization and Control of Flying Robot Using Nonlinear MPC"
- "Nonlinear MPC"
- "Trajectory Optimization and Control of Flying Robot Using Nonlinear MPC"

nImpcmoveCodeGeneration

Compute nonlinear MPC control moves with code generation support

Syntax

```
[mv,newOnlineData] = nlmpcmoveCodeGeneration(coreData,x,lastMV,onlineData)
[___,info] = nlmpcmoveCodeGeneration(___)
```

Description

[mv,newOnlineData] = nlmpcmoveCodeGeneration(coreData,x,lastMV,onlineData) computes optimal nonlinear MPC control moves and supports code generation for deployment to real-time targets. Control moves are calculated using the current prediction model states (x), the control moves from the previous control interval (lastMV), and input data structures (coreData and nlOnlineData) generated using getCodeGenerationData.

nlmpcmoveCodeGeneration does not check input arguments for correct dimensions and data types.

[____,info] = nlmpcmoveCodeGeneration(____) returns additional information about the optimization result, including the number of iterations and the objective function cost.

Examples

Compute Nonlinear MPC Control Moves Using Code Generation Data Structures

Create a nonlinear MPC controller with four states, two outputs, and one input.

```
nlobj = nlmpc(4,2,1);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the sample time and horizons of the controller.

```
Ts = 0.1;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 5;
```

Specify the state function for the controller, which is in the file <code>pendulumDT0.m</code>. This discrete-time model integrates the continuous time model defined in <code>pendulumCT0.m</code> using a multistep forward Euler method.

```
nlobj.Model.StateFcn = "pendulumDTO";
nlobj.Model.IsContinuousTime = false;
```

The prediction model uses an optional parameter, Ts, to represent the sample time. Specify the number of parameters and create a parameter vector.

```
nlobj.Model.NumberOfParameters = 1;
params = {Ts};
```

Specify the output function of the model, passing the sample time parameter as an input argument.

```
nlobj.Model.OutputFcn = "pendulumOutputFcn";
```

Define standard constraints for the controller.

```
nlobj.Weights.OutputVariables = [3 3];
nlobj.Weights.ManipulatedVariablesRate = 0.1;
nlobj.OV(1).Min = -10;
nlobj.OV(1).Max = 10;
nlobj.MV.Min = -100;
nlobj.MV.Max = 100;
```

Validate the prediction model functions.

```
x0 = [0.1;0.2;-pi/2;0.3];
u0 = 0.4;
validateFcns(nlobj,x0,u0,[],params);

Model.StateFcn is OK.
Model.OutputFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Only two of the plant states are measurable. Therefore, create an extended Kalman filter for estimating the four plant states. Its state transition function is defined in pendulumStateFcn.m and its measurement function is defined in pendulumMeasurementFcn.m.

```
EKF = extendedKalmanFilter(@pendulumStateFcn,@pendulumMeasurementFcn);
```

Define initial conditions for the simulation, initialize the extended Kalman filter state, and specify a zero initial manipulated variable value.

```
x0 = [0;0;-pi;0];
y0 = [x0(1);x0(3)];
EKF.State = x0;
mv0 = 0;
```

Create code generation data structures for the controller, specifying the initial conditions and parameters.

```
[coreData,onlineData] = getCodeGenerationData(nlobj,x0,mv0,params);
```

Specify the output reference value in the online data structure.

```
onlineData.ref = [0 0];
```

To verify the controller operation, run a simulation for 10 seconds. During each control interval:

- **1** Correct the previous prediction using the current measurement.
- 2 Compute optimal control moves using nlmpcmoveCodeGeneration. This function returns the computed optimal sequences in onlineData. Passing the updated data structure to nlmpcmoveCodeGeneration in the next control interval provides initial guesses for the optimal sequences.
- **3** Predict the model states.
- 4 Apply the first computed optimal control move to the plant, updating the plant states.
- **5** Generate sensor data with white noise.

Save the plant states.

```
mv = mv0;
y = y0;
x = x0;
Duration = 10;
xHistory = x0;
for ct = 1:(Duration/Ts)
    % Correct previous prediction
    xk = correct(EKF,y);
    % Compute optimal control move
    [mv,onlineData] = nlmpcmoveCodeGeneration(coreData,xk,mv,onlineData);
    % Predict prediction model states for the next iteration
    predict(EKF,[mv; Ts]);
    % Implement first optimal control move
    x = pendulumDTO(x, mv, Ts);
    % Generate sensor data
    y = x([1 3]) + randn(2,1)*0.01;
    % Save plant states
    xHistory = [xHistory x];
end
Generate a MEX function with MATLAB® Coder™, specifying coreData as a constant.
```

```
func = 'nlmpcmoveCodeGeneration';
funcOutput = 'nlmpcmoveMEX';
Cfg = coder.config('mex');
Cfg.DynamicMemoryAllocation = 'off';
codegen('-config',Cfg,func,'-o',funcOutput,'-args',...
    {coder.Constant(coreData),xk,mv,onlineData});
Code generation successful.
```

Input Arguments

coreData — Nonlinear MPC configuration parameters

structure

Nonlinear MPC configuration parameters that are constant at run time, specified as a structure generated using getCodeGenerationData.

Note When using codegen, coreData must be defined as coder.Constant.

x — Current prediction model states

column vector

Current prediction model states, specified as a vector of length N_x , where N_x is the number of prediction model states. The prediction model state function is defined in nlobj. Model. StateFcn.

Since the nonlinear MPC controller does not perform state estimation, you must either measure or estimate the current prediction model states at each control interval. For more information on nonlinear MPC prediction models, see "Specify Prediction Model for Nonlinear MPC".

lastMV — Control signals used in plant at previous control interval

column vector

Control signals used in plant at previous control interval, specified as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

Note Specify lastMV as the manipulated variable signals applied to the plant in the previous control interval. Typically, these signals are the values generated by the controller (mv). However, this is not always the case. For example, if your controller is offline and running in tracking mode; that is, the controller output is not driving the plant, then feeding the actual control signal to last_mv can help achieve bumpless transfer when the controller is switched back online.

onlineData — Online controller data

structure

Online controller data that you must update at run time, specified as a structure with the following fields. Generate the initial structure using <code>getCodeGenerationData</code>. Some structure fields are not required, depending on the configuration of the controller and what weights or constraints vary at run time.

ref — Output reference values

row vector | array

Plant output reference values, specified as a row vector of length N_y or an array with N_y columns, where N_y is the number of output variables.

To use the same reference values across the prediction horizon, specify a row vector.

To vary the reference values over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the reference values for one prediction horizon step. If you specify fewer than p rows, the values in the final row are used for the remaining steps of the prediction horizon.

If your controller cost function does not use ref, leave ref at its default value.

mvTarget — Manipulated variable targets

row vector | array

Manipulated variable targets, specified as a row vector of length N_{mv} or an array with N_{mv} columns, where N_{mv} is the number of manipulated variables.

To use the same manipulated variable targets across the prediction horizon, specify a row vector.

To vary the targets over the prediction horizon (previewing) from time k to time k+p-1, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the targets for one prediction horizon step. If you specify fewer than p rows, the final targets are used for the remaining steps of the prediction horizon.

If your controller cost function does not use mvTarget, leave mvTarget at its default value.

X0 — Initial guesses for the optimal state solutions

vector | array

Initial guesses for the optimal state solutions, specified as a row vector of length N_x or an array with N_x columns, where N_x is the number of states.

To use the same initial guesses across the prediction horizon, specify a row vector.

To vary the initial guesses over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the initial guesses for one prediction horizon step. If you specify fewer than p rows, the final guesses are used for the remaining steps of the prediction horizon.

In general, during closed-loop simulation, you do not specify X0 yourself. Instead, when calling nlmpcmoveCodeGeneration, return the newOnlineData output argument, which contains updated X0 estimates. You can then pass newOnlineData in as the onlineData input argument to nlmpcmoveCodeGeneration for the next control interval.

MV0 — Initial guesses for the optimal manipulated variable solutions

vector | array

Initial guesses for the optimal manipulated variable solutions, specified as a row vector of length N_{mv} or an array with N_{mv} columns, where N_{mv} is the number of manipulated variables.

To use the same initial guesses across the prediction horizon, specify a row vector.

To vary the initial guesses over the prediction horizon from time k to time k+p-1, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the initial guesses for one prediction horizon step. If you specify fewer than p rows, the final guesses are used for the remaining steps of the prediction horizon.

In general, during closed-loop simulation, you do not specify MV0 yourself. Instead, when calling nlmpcmoveCodeGeneration, return the newOnlineData output argument, which contains updated MV0 estimates. You can then pass newOnlineData in as the onlineData input argument to nlmpcmoveCodeGeneration for the next control interval.

Slack0 — Initial guess for the slack variable at the solution

nonnegative scalar

Initial guess for the slack variable at the solution, specified as a nonnegative scalar.

In general, during closed-loop simulation, you do not specify SlackO yourself. Instead, when calling nlmpcmoveCodeGeneration, return the newOnlineData output argument, which contains updated SlackO estimates. You can then pass newOnlineData in as the onlineData input argument to nlmpcmoveCodeGeneration for the next control interval.

md — Measured disturbance values

row vector | array

Measured disturbance values, specified as a row vector of length N_{md} or an array with N_{md} columns, where N_{md} is the number of measured disturbances. If your controller has measured disturbances, you must specify md. If your controller has no measured disturbances, then getCodeGenerationData omits this field.

To use the same disturbance values across the prediction horizon, specify a row vector.

To vary the disturbance values over the prediction horizon from time k to time k+p, specify an array with up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains

the disturbance values for one prediction horizon step. If you specify fewer than p rows, the values in the final row are used for the remaining steps of the prediction horizon.

Parameters — Parameter values

cell vector

Parameter values used by the prediction model, custom cost function, and custom constraints, specified as a cell vector with length equal to the Model.NumberOfParameters property of the controller. If the controller has no parameters, then getCodeGenerationData omits this field.

The order of the parameters must match the order defined for the prediction model, custom cost function, and custom constraints.

OutputWeights — Output variable tuning weights

row vector | array

Output variable tuning weights that replace the default tuning weights at run time, specified as a row vector of length N_y or an array with N_y columns, where N_y is the number of output variables. If you expect your output variable weights to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same weights across the prediction horizon, specify a row vector.

To vary the weights over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the weights for one prediction horizon step. If you specify fewer than p rows, the final weights are used for the remaining steps of the prediction horizon.

MVWeights — Manipulated variable tuning weights

row vector | array

Manipulated variable tuning weights that replace the default tuning weights at run time, specified as a row vector of length N_{mv} or an array with N_{mv} columns, where N_{mv} is the number of manipulated variables. If you expect your manipulated variable weights to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same weights across the prediction horizon, specify a row vector.

To vary the weights over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the weights for one prediction horizon step. If you specify fewer than p rows, the final weights are used for the remaining steps of the prediction horizon.

MVRateWeights — Manipulated variable rate tuning weights

row vector | array

Manipulated variable rate tuning weights that replace the default tuning weights at run time, specified as a row vector of length N_{mv} or an array with N_{mv} columns, where N_{mv} is the number of manipulated variables. If you expect your manipulated variable rate weights to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same weights across the prediction horizon, specify a row vector.

To vary the weights over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the weights

for one prediction horizon step. If you specify fewer than p rows, the final weights are used for the remaining steps of the prediction horizon.

ECRWeight — Slack variable tuning weight

positive scalar

Slack variable rate tuning weight that replaces the default tuning weight at run time, specified as a positive scalar. If you expect your slack variable weight to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

OutputMin — **Output** variable lower bounds

row vector | array

Output variable lower bounds that replace the default lower bounds at run time, specified as a row vector of length N_y or an array with N_y columns, where N_y is the number of output variables. If you expect your output variable lower bounds to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

OutputMax — **Output variable upper bounds**

row vector | array

Output variable upper bounds that replace the default upper bounds at run time, specified as a row vector of length N_y or an array with N_y columns, where N_y is the number of output variables. If you expect your output variable upper bounds to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateMin — State lower bounds

row vector | array

State lower bounds that replace the default lower bounds at run time, specified as a row vector of length N_x or an array with N_x columns, where N_x is the number of states. If you expect your state lower bounds to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateMax — State upper bounds

row vector | array

State upper bounds that replace the default upper bounds at run time, specified as a row vector of length N_x or an array with N_x columns, where N_x is the number of states. If you expect your state upper bounds to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVMin — Manipulated variable lower bounds

row vector | array

Manipulated variable lower bounds that replace the default lower bounds at run time, specified as a row vector of length N_{mv} or an array with N_{mv} columns, where N_{mv} is the number of manipulated variables. If you expect your manipulated variable lower bounds to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVMax — Manipulated variable upper bounds

row vector | array

Manipulated variable upper bounds that replace the default upper bounds at run time, specified as a row vector of length N_{mv} or an array with N_{mv} columns, where N_{mv} is the number of manipulated variables. If you expect your manipulated variable upper bounds to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVRateMin — Manipulated variable rate lower bounds

row vector | array

Manipulated variable rate lower bounds that replace the default lower bounds at run time, specified as a row vector of length $N_{m\nu}$ or an array with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. If you expect your manipulated variable rate lower bounds to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVRateMax — Manipulated variable rate upper bounds

row vector | array

Manipulated variable rate upper bounds that replace the default upper bounds at run time, specified as a row vector of length N_{mv} or an array with N_{mv} columns, where N_{mv} is the number of manipulated variables. If you expect your manipulated variable rate upper bounds to vary at run time, you must add this field to the online data structure when you call getCodeGenerationData.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify an array with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

Output Arguments

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, returned as a column vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

If the solver converges to a local optimum solution (info.ExitFlag is positive), then mv contains the optimal solution.

If the solver reaches the maximum number of iterations, finds a feasible suboptimal solution (info.ExitFlag = 0) and:

- coredata.usesuboptimalsolution is true, then mv contains the suboptimal solution
- coredata.usesuboptimalsolution is false, then mv contains lastMV

If the solver fails to find a feasible solution (info.ExitFlag is negative), then mv contains lastMV.

newOnlineData — Updated online controller data

structure

Updated online controller data, returned as a structure. This structure is the same as onlineData, except that the decision variable initial guesses (X0, MV0, and Slack0) are updated.

For subsequent control intervals, warm start the solver by modifying the online data in newOnlineData and passing the updated structure to nlmpcmoveCodeGeneration as onlineData. Doing so allows the solver to use the decision variable initial guesses as a starting point for its solution.

info - Solution details

structure

Solution details, returned as a structure with the following fields.

MVopt — Optimal manipulated variable sequence

array

Optimal manipulated variable sequence, returned as a (p+1)-by- N_{mv} array, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

MVopt(i,:) contains the calculated optimal manipulated variable values at time k+i-1, for $i=1,\ldots,p$, where k is the current time. MVopt(1,:) contains the same manipulated variable values as output argument mv. Since the controller does not calculate optimal control moves at time k+p, MVopt(p+1,:) is equal to MVopt(p,:).

Xopt — **Optimal prediction model state sequence**

array

Optimal prediction model state sequence, returned as a (p+1)-by- N_x array, where p is the prediction horizon and N_x is the number of states in the prediction model.

Xopt(i,:) contains the calculated state values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Xopt(1,:) is the same as the current states in x.

Yopt — Optimal output variable sequence

array

Optimal output variable sequence, returned as a (p+1)-by- N_y array, where p is the prediction horizon and N_y is the number of outputs.

Yopt(i,:) contains the calculated output values at time k+i-1, for $i=2,\ldots,p+1$, where k is the current time. Yopt(1,:) is computed based on the current states in x and the current measured disturbances in md, if any.

Topt — Prediction horizon time sequence

column vector

Prediction horizon time sequence, returned as a column vector of length p+1, where p is the prediction horizon. Topt contains the time sequence from time k to time k+p, where k is the current time.

Topt(1) = 0 represents the current time. Subsequent time steps Topt(i) are Ts*(i-1), where Ts is the controller sample time.

Use Topt when plotting the MVopt, Xopt, or Yopt sequences.

Slack — Slack variable at optimum

nonnegative scalar

Slack variable at optimum, ε , used in constraint softening, returned as a nonnegative scalar value.

- $\epsilon = 0$ All soft constraints are satisfied over the entire prediction horizon.
- $\epsilon > 0$ At least one soft constraint is violated. When more than one constraint is violated, ϵ represents the worst-case soft constraint violation (scaled by your ECR values for each constraint).

ExitFlag — Optimization exit code

integer

Optimization exit code, returned as one of the following:

- Positive Integer Optimal solution found
- \bullet 0 Feasible suboptimal solution found after the maximum number of iterations
- Negative integer No feasible solution found

Iterations — Number of iterations

positive integer

Number of iterations used by the solver, returned as a positive integer.

Cost — Objective function cost

nonnegative scalar

Objective function cost, returned as a nonnegative scalar value. The cost quantifies the degree to which the controller has achieved its objectives.

The cost value is only meaningful when ExitFlag is nonnegative.

Version History

Introduced in R2020a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- nlmpcmoveCodeGeneration supports generating code only for nonlinear MPC controllers that use the default fmincon solver with the SQP algorithm. However, you can simulate controllers using other fmincon algorithms.
- When used for code generation, nonlinear MPC controllers do not support anonymous functions for the prediction model, custom cost function, or custom constraint functions. However, nlmpcmoveCodeGeneration can still simulate controllers that use anonymous functions.
- Your custom functions must be on the MATLAB path and compatible with MATLAB Coder. For more information on checking compatibility, see "Check Code by Using the Code Generation Readiness Tool" (MATLAB Coder).
- Code generation for nonlinear MPC controllers supports only double-precision data.
- To generate code for computing optimal control moves for a nonlinear MPC controller:
 - 1 Generate data structures from a nonlinear MPC controller using getCodeGenerationData.
 - 2 To verify that your controller produces the expected closed-loop results, simulate it using nlmpcmoveCodeGeneration in place of nlmpcmove.
 - **3** Generate code for nlmpcmoveCodeGeneration using codegen. This step requires MATLAB Coder software.

See Also

Functions

nlmpcmove|getSimulationData|getCodeGenerationData

Objects

nlmpc | nlmpcMultistage | nlmpcmoveopt

Topics

"Nonlinear MPC"
"Generate Code and Deploy Controller to Real-Time Targets"

plot

Plot responses generated by MPC simulations

Syntax

```
plot(MPCobj,t,y,r,u,v,d)
```

Description

Use the Model Predictive Control Toolbox plot function to plot responses generated by MPC simulations.

To create 2-D line plots of data points instead, see plot.

plot(MPCobj,t,y,r,u,v,d) plots the results of a simulation based on the MPC object MPCobj.

Examples

Plot Responses from MPC Simulation

Create a plant, a corresponding MPC object, and convert it to zero/pole/gain form.

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

t — Time sequence

double vector

Time sequence, specified as an Nt-by-1 array, where Nt is the number of simulation steps.

Example: 1:10

y — Sequence of plant outputs values

double array

Sequence of plant outputs values, specified as an array of output responses of size Nt-by-Ny, where Ny is the number of measured outputs of the plant.

Example: rand(10,1)

r — Sequence of reference values

double array

Sequence of reference values for the plant output. It is an array of setpoints and has the same size as y.

Example: ones (10,1)

u — Sequence of manipulated variables

double array

Sequence of manipulated variables, specified as an array of manipulated variable inputs of size Nt-by-Nu, where Nu is the number of manipulated variables.

Example: sin(1:10)'

v — Sequence of measured disturbances inputs

[] (default) | double array

Sequence of measured disturbances input, specified as a matrix of size Nt-by-Nv, where Nv is the number of measured disturbance inputs.

Example: zeros(10,1)

d — Sequence of unmeasured disturbances inputs

[] (default) | double array

Sequence of unmeasured disturbances inputs, specified as an array of size Nt-by-Nd, where Nd is the number of unmeasured disturbances inputs.

Example: zeros(10,1)

Version History

Introduced before R2006a

See Also

sim | mpc

plotSection

Visualize explicit MPC control law as 2-D sectional plot

Syntax

```
plotSection(EMPCobj,plotParams)
```

Description

plotSection(EMPCobj,plotParams) displays a 2-D sectional plot of the piecewise affine regions used by an explicit MPC controller. All but two of the control law's free parameters are fixed, as specified by plotParams. The two remaining variables form the plot axes. By default, the EMPCobj.Range property sets the bounds for these axes.

Examples

Specify Fixed Parameters for 2-D Plot of Explicit Control Law

Define a double integrator plant model and create a traditional implicit MPC controller for this plant. Constrain the manipulated variable to have an absolute value less than 1.

```
plant = tf(1,[1 0 0]);
MPCobi = mpc(plant, 0.1, 10, 3);
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
MPCobj.MV = struct('Min', -1, 'Max', 1);
Define the parameter bounds for generating an explicit MPC controller.
range = generateExplicitRange(MPCobj);
-->Converting the "Model.Plant" property to state-space.
--->Converting model to discrete time.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
range.State.Min(:) = [-10; -10];
range.State.Max(:) = [10;10];
range.Reference.Min(:) = -2;
range.Reference.Max(:) = 2;
range.ManipulatedVariable.Min(:) = -1.1;
range.ManipulatedVariable.Max(:) = 1.1;
Create an explicit MPC controller.
EMPCobj = generateExplicitMPC(MPCobj,range);
Regions found / unexplored:
                                   19/
```

Create a default plot parameter structure, which specifies that all of the controller parameters are fixed at their nominal values for plotting.

```
plotParams = generatePlotParameters(EMPCobj);
```

Allow the controller states to vary when creating a plot.

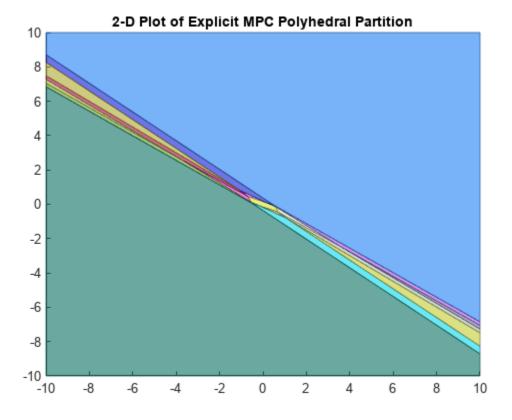
```
plotParams.State.Index = [];
plotParams.State.Value = [];
```

Fix the manipulated variable and reference signal to 0 for plotting.

```
plotParams.ManipulatedVariable.Index(1) = 1;
plotParams.ManipulatedVariable.Value(1) = 0;
plotParams.Reference.Index(1) = 1;
plotParams.Reference.Value(1) = 0;
```

Generate the 2-D section plot for the explicit MPC controller.

plotSection(EMPCobj,plotParams)



```
ans =
  Figure (1: PiecewiseAffineSectionPlot) with properties:
    Number: 1
        Name: 'PiecewiseAffineSectionPlot'
        Color: [1 1 1]
```

Position: [360 502 560 420]

Units: 'pixels'
Show all properties

Input Arguments

EMPCobj — **Explicit MPC** controller

explicit MPC controller object

Explicit MPC controller for which you want to create a 2-D sectional plot, specified as an Explicit MPC controller object. Use generateExplicitMPC to create an explicit MPC controller.

plotParams — Parameters for sectional plot

structure

Parameters for sectional plot of explicit MPC control law, specified as a structure. Use generatePlotParameters to create an initial structure in which all the parameters of the controller are fixed at their nominal values. Then, modify this structure as necessary before invoking plotSection. See generatePlotParameters for more information.

Version History

Introduced in R2014b

See Also

generateExplicitMPC | generatePlotParameters

review

Examine MPC controller for design errors and stability problems at run time

Syntax

```
review(mpcobj)
results = review(mpcobj)
```

Description

review(mpcobj) checks for potential design issues in the model predictive controller with defined sample time, mpcobj, and generates a testing report. The testing report provides information about each test, highlights test warnings and failures, and suggests possible solutions. For more information on the tests performed by the review function, see "Algorithms" on page 2-203.

results = review(mpcobj) returns the test results and suppresses the testing report.

Examples

Examine MPC Controller for Design Errors or Stability Problems

Define a plant model, and create an MPC controller.

```
plant = tf(1, [10 1]);
Ts = 2;
MPCobj = mpc(plant,Ts);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Set hard upper and lower bounds on the manipulated variable and its rate of change.

```
MV = MPCobj.MV;

MV.Min = -2;

MV.Max = 2;

MV.RateMin = -4;

MV.RateMax = 4;

MPCobj.MV = MV;
```

Review the controller design. The review function generates and opens a report in the Web Browser window.

```
review(MPCobj)
```

```
-->Converting the "Model.Plant" property to state-space.
-->Converting model to discrete time.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Design Review for Model Predictive Controller "MPCobj"

Summary of Performed Tests

Test	Status
MPC Object Creation	Pass
QP Hessian Matrix Validity	Pass
Closed-Loop Internal Stability	Pass
Closed-Loop Nominal Stability	Pass
Closed-Loop Steady-State Gains	Pass
Hard MV Constraints	Warning
Other Hard Constraints	Pass
Soft Constraints	Pass
Memory Size for MPC Data	Pass

review flags a potential constraint conflict that could result if this controller was used to control a real process. To view details about the warning, click **Hard MV Constraints**.

Hard MV Constraints

The controller should always satisfy hard bounds on a manipulated variable OR its rate-of-change. If you specify both constraint types simultaneously, however, they might conflict during real-time use.

For example, if an event pushes an MV outside a specified hard bound and the hard MV rate bounds are too small, the resulting QP will be infeasible.

Avoid such conflicts by specifying hard MV bounds OR hard MV rate bounds, but not both. Or if you want to specify both, soften the lower-priority constraint by setting its ECR to a value greater than zero.

Warning: your constraint definitions may conflict. The following table lists potential conflicts for each MV. The tabular entries show the location of each conflict in the prediction horizon and the type of conflict.

MV name	Horizon k	Conflict Type
MV1	1	Min & RateMax
MV1	1	Max & RateMin

Obtain Test Results and Suppress Testing Report

Define a plant model, and create an MPC controller.

plant = rss(3,1,1);

```
plant.D = 0;
Ts = 0.1;
MPCobj = mpc(plant,Ts);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
Specify constraints for the controller.
MV = MPCobj.MV;
MV.Min = -2;
MV.Max = 2;
MV.RateMin = -4;
MV.RateMax = 4;
MPCobj.MV = MV;
Review the controller design, and suppress the testing report.
results = review(MPCobj)
-->Converting model to discrete time.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
results = struct with fields:
          ObjectCreation: 1
           HessianMatrix: 1
       InternalStability: 1
        NominalStability: 1
             SteadyState: 1
```

All of the tests passed, except for the hard MV constraints test, which generated a warning.

Obtain Test Results for Multiple Controllers

HardMVConstraints: 0 HardOtherConstraints: 1 SoftConstraints: 1

Create and review designs for gain-scheduled model predictive controllers for two plant operating conditions.

Define the model parameters.

```
M1 = 1;
M2 = 5;
k1 = 1;
k2 = 0.1;
```

```
b1 = 0.3:
b2 = 0.8;
yeq1 = 10;
yeq2 = -10;
Create plant models for each of the two operating conditions.
A1 = [0 1; -k1/M1 -b1/M1];
B1 = [0 \ 0; -1/M1 \ k1*yeq1/M1];
C1 = [1 \ 0];
D1 = [0 \ 0];
sys1 = ss(A1,B1,C1,D1);
sys1 = setmpcsignals(sys1, 'MV',1, 'MD',2);
A2 = [0 1; -(k1+k2)/(M1+M2) -(b1+b2)/(M1+M2)];
B2 = [0 \ 0; -1/(M1+M2) \ (k1*yeq1+k2*yeq2)/(M1+M2)];
C2 = [1 \ 0];
D2 = [0 \ 0];
sys2 = ss(A2,B2,C2,D2);
sys2 = setmpcsignals(sys2,'MV',1,'MD',2);
Design an MPC controller for each operating condition.
Ts = 0.2;
p = 6;
m = 2;
MPC1 = mpc(sys1, Ts, p, m);
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
MPC2 = mpc(sys2, Ts, p, m);
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
controllers = {MPC1,MPC2};
Review the controller designs, and store the test result structures.
for i = 1:2
    results(i) = review(controllers{i});
--->Converting model to discrete time.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
-->Converting model to discrete time.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Input Arguments

```
mpcobj — MPC controller
```

mpc object

MPC controller object, specified as an mpc object.

Output Arguments

results — Test results

structure

Test results, returned as a structure with the following fields:

- ObjectCreation MPC object creation test
- HessianMatrix QP Hessian matrix validity test
- Internal Stability Internal stability test
- NominalStability Nominal stability test
- $\bullet \quad \mathsf{SteadyState} \mathsf{Closed\text{-}loop} \ \mathsf{steady\text{-}state} \ \mathsf{gains} \ \mathsf{test}$
- HardMVConstraints Hard MV constraints test
- HardOtherConstraints Other hard constraints test
- SoftConstraints Soft constraints test

For more information on the tests performed by the review function, see "Algorithms" on page 2-203.

The results structure does not contain a field for the **Memory Size for MPC Data** test.

For each test, the result is returned as one of the following:

- 1 Pass
- 0 Warning
- -1 Fail

If a given test generates a warning or fails, generate a testing report by calling review without an output argument. The testing report provides details about the warnings and failures, and suggests possible solutions.

Tips

- You can also review your controller design in the MPC Designer app. On the Tuning tab, in the Analysis section, click Review Design.
- Test your controller design using techniques such as simulations, since review cannot detect all possible performance factors.

Algorithms

The review command performs the following tests.

Test	Description
	Tests whether the controller specifications generate a valid MPC controller. If the controller is invalid, additional tests are not performed.

Test	Description
QP Hessian Matrix Validity	Tests whether the MPC quadratic programming (QP) problem for the controller has a unique solution. You must choose cost function parameters (penalty weights) and horizons such that the QP Hessian matrix is positive-definite.
Closed-Loop Internal Stability	Extracts the A matrix from the state-space realization of the unconstrained controller, and then calculate its eigenvalues. If the absolute value of each eigenvalue is less than or equal to 1 and the plant is stable, then your feedback system is internally stable.
Closed-Loop Nominal Stability	Extracts the A matrix from the discrete-time state-space realization of the closed-loop system; that is, the plant and controller connected in a feedback configuration. Then calculate the eigenvalues of A. If the absolute value of each eigenvalue is less than or equal to 1, then the nominal (unconstrained) system is stable. This test is not performed if mpcobj is set to use a custom state estimator.
Closed-Loop Steady-State Gains	Tests whether the controller forces all controlled output variables to their targets at steady state in the absence of constraints. This test is not performed if mpcobj is set to use a custom state estimator. This test is not performed if mpcobj is set to use a custom state estimator.
Hard MV Constraints	Tests whether the controller has hard constraints on both a manipulated variable and its rate of change, and if so, whether these constraints may conflict at run time.
Other Hard Constraints	Tests whether the controller has hard output constraints or hard mixed input/output constraints, and if so, whether these constraints may become impossible to satisfy at run time.
Soft Constraints	Tests whether the controller has the proper balance of hard and soft constraints by evaluating the constraint ECR parameters.
Memory Size for MPC Data	Estimates the memory size required by the controller at run time.

Alternatives

review automates certain tests that you can perform at the command line.

- To test for steady-state tracking errors, use cloffset.
- To test the internal stability of a controller, check the eigenvalues of the mpc object. Convert the mpc object to a state-space model using ss, and call isstable.

Version History

Introduced in R2011b

See Also

cloffset | mpc | set | ss | setEstimator

Topics"Simulation and Code Generation Using Simulink Coder"
"Review Model Predictive Controller for Stability and Robustness Issues"

sensitivity

Calculate the value of a performance metric and its sensitivity to the diagonal weights of an MPC controller

Syntax

```
[J,sens] = sensitivity(MPCobj,PerfFcn,PerfWeights,Ns,r,v,SimOptions,utarget)
[J,sens] = sensitivity(MPCobj,customPerFcn,Par1,...,ParN)
```

Description

[J,sens] = sensitivity(MPCobj,PerfFcn,PerfWeights,Ns,r,v,SimOptions,utarget) calculates the value J and sensitivity sens of a predefined closed-loop, cumulative performance metric with respect to the diagonal weights defined in the MPC controller object MPCobj. You chose the shape of the performance metric, among the available options, using PerfFcn. The optional arguments PerfWeights, Ns, r, v, SimOptions, and utarget specify the performance metric weights, number of simulation points, reference and disturbance signals, simulation options, and manipulated variables targets, respectively. If you omit any of these arguments, then default values are used.

[J,sens] = sensitivity(MPCobj,customPerFcn,Par1,...,ParN) calculates the value J and sensitivity sens of the performance metric defined in the custom function customPerFcn, with respect to the diagonal weights defined in the MPC controller object MPCobj. The remaining input arguments Par1,Par2,...,ParN specify the value of the parameters needed by customPerFnc.

Examples

Calculate Value of Predefined Performance Metric and its Sensitivity to Controller Weights

Fix the random number generator seed for reproducibility.

```
rng(0)
```

Define a third-order plant model with three manipulated variables and two controlled outputs. Then create an MPC controller for the plant, with sample time of 1.

```
plant = rss(3,2,3);
plant.D = 0;
mpcobj = mpc(plant,1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Specify an integral absolute error performance function and set the performance weights. The performance weights emphasize tracking the first output variable.

```
PerfFunc = 'IAE';
PerfWts.OutputVariables = [2 0.5];
```

```
PerfWts.ManipulatedVariables = zeros(1,3);
PerfWts.ManipulatedVariablesRate = zeros(1,3);
```

Define a 20 second simulation scenario with a unit step as setpoint for the first output and zero as a setpoint for the second output.

```
Tstop = 20; r = [1 0];
```

Calculate the closed-loop performance metric, J, and its sensitivities, sens, to the weights defined in mpcobj, for the specified simulation scenario. For this example, do not specify the last three input argument of sensitivity. This means that no disturbance signal or simulation option is used and the nominal value of the manipulated variables is kept to its default value of zero.

```
[J,sens] = sensitivity(mpcobj,PerfFunc,PerfWts,Tstop,r)
```

The positive, and relatively higher, values of the sensitivities to the first and last manipulated variable rate suggest that decreasing the corresponding weights defined in <code>mpcobj</code> would contribute the most to decrease the IAE performance metric defined by <code>PerfWts</code>. At the same time, since the sensitivity to the weight of the second manipulated variable is negative, increasing the corresponding weight would also contribute to decrease the performance metric.

Modify the manipulated variable rate weights in mpcobj and recalculate the value of the performance metric.

```
mpcobj.Weights.ManipulatedVariablesRate = [1e-2 1 1e-2];
sensitivity(mpcobj,PerfFunc,PerfWts,Tstop,r)

-->Converting model to discrete time.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->Assuming output disturbance added to measured output channel #2 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.

ans = 2.0053
```

As expected the value of the performance metric decreased, indicating an improved tracking performance.

Calculate Value of Custom Performance Metric and its Sensitivity to Controller Weights

Define a third-order plant model with three manipulated variables and two controlled outputs. Then create an MPC controller for the plant, with sample time of 1.

```
plant = rss(3,2,3);
plant.D = 0;
mpcobj = mpc(plant,1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Define a custom performance function and write it to a file. The function must take an MPC object as a first input argument. The simulation time and the output set point are the second and third input arguments, respectively. Internally, the function performs a closed loop simulation using the given MPC object, simulation time and set point. The norm of the difference between the set point and the output signal is then returned as the value of the performance metric (note that this norm depends on the number of simulation steps).

Calculate the custom performance metric, J, and its sensitivities, sens, to the weights defined in mpcobj, using a simulation time of 10 seconds and an output setpoint of [1 1].

The comparatively higher values of the sensitivities to the manipulated variable rates suggest that decreasing the corresponding weights defined in mpcobj would contribute the most to decrease the custom performance metric calculated in the function mypfun.

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

PerfFcn — Performance metric function shape

Performance metric function shape, specified as one of the following:

• 'ISE' (integral squared error), for which the performance metric is

$$J = \sum_{i=1}^{Ns} \left(\sum_{j=1}^{n_y} (w_j^y e_{yij})^2 + \sum_{j=1}^{n_u} [(w_j^u e_{uij})^2 + (w_j^{\Delta u} \Delta u_{ij})^2] \right)$$

• 'IAE' (integral absolute error), for which the performance metric is

$$J = \sum_{i=1}^{Ns} \left(\sum_{j=1}^{n_y} \left| w_j^y e_{yij} \right| + \sum_{j=1}^{n_u} (\left| w_j^u e_{uij} \right| + \left| w_j^{\Delta u} \Delta u_{ij} \right|) \right)$$

• 'ITSE' (integral of time-weighted squared error), for which the performance metric is

$$J = \sum_{i=1}^{Ns} i\Delta t \left(\sum_{j=1}^{n_y} (w_j^y e_{yij})^2 + \sum_{j=1}^{n_u} [(w_j^u e_{uij})^2 + (w_j^{\Delta u} \Delta u_{ij})^2] \right)$$

• 'ITAE' (integral of time-weighted absolute error), for which the performance metric is

$$J = \sum_{i=1}^{Ns} i\Delta t \left(\sum_{j=1}^{n_y} \left| w_j^y e_{yij} \right| + \sum_{j=1}^{n_u} (\left| w_j^u e_{uij} \right| + \left| w_j^{\Delta u} \Delta u_{ij} \right|) \right)$$

In these expressions, n_y is the number of controlled outputs and n_u is the number of manipulated variables, e_{yij} is the difference between output j and its setpoint (or reference) value at time interval i, e_{uij} is the difference between the manipulated variable j and its target at time interval i.

The w parameters are nonnegative performance weights defined by the structure PerfWeights.

Example: 'ITAE'

PerfWeights — Performance function weights

MPCobj.Weights (default) | structure

Performance function weights w, specified as a structure with the following fields:

- OutputVariables n_y -element row vector that contains the w_i^y values
- ullet ManipulatedVariables n_u -element row vector that contains the w^u_j values
- ullet ManipulatedVariablesRate n_u -element row vector that contains the $w_j^{\Delta u}$ values

If PerfWeights is empty or unspecified, it defaults to the corresponding weights in MPCobj.

Note The performance index is not related to the quadratic cost function that the MPC controller tries to minimize by choosing the values of the manipulated variables.

One clear difference is that the performance index is based on a *closed loop* simulation running until a time that is generally different than the prediction horizon, while the MPC controller calculates the

moves which minimize its internal cost function up to the prediction horizon and in *open loop* fashion. Furthermore, even when the performance index is chosen to be of ISE type, its weights should be squared to match the weights defined in the MPC cost function.

Therefore, the performance weights and those used in the controller have different purposes; define these weights accordingly.

Ns — Number of simulation points, including zero

positive integer

Number of simulation points, including zero, specified as a positive integer. The simulation runs for Ns-1 steps, between 0 and Ts*(Ns-1).

If you omit Ns, the default value is the number of rows of whichever of the following arrays has the largest number of rows:

- The input argument r
- The input argument v
- The UnmeasuredDisturbance property of SimOptions, if specified
- The OutputNoise property of SimOptions, if specified
- The greatest value between the prediction horizon MPCobj.P and 10.

Example: 20

r — Reference signal

MPCobj.Model.Nominal.Y (default) | double array

Reference signal, specified as an array. This array has ny columns, where ny is the number of total (measured and unmeasured) plant outputs. r can have anywhere from 1 to Ns rows. If the number of rows is less than Ns, the missing rows are set equal to the last row.

If Ns is empty or unspecified, it defaults to the nominal output vector MPCobj.Model.Nominal.Y.

Example: ones (20,3)

v — Measured input disturbance signal

MPCobj.Model.Nominal.U(md) (default) | double array

Measured input disturbance signal, specified as an array. This array has nv columns, where nv is the number of measured input disturbances. v can have anywhere from 1 to v rows. If the number of rows is less than v, the missing rows are set equal to the last row.

If v is empty or unspecified, it defaults to the nominal value of the measured input disturbance, MPCobj.Model.Nominal.U(md), where md is the vector containing the indices of the measured disturbance signals, as defined by setmpcsignals.

Example: [zeros(50,1); ones(50,1)]

SimOptions — Simulation options object

[] (default) | mpcsimopt object

Use a simulation options objects to specify options such as noise and disturbance signals that feed into the plant but are unknown to the controller. You can also use this object to specify an open loop scenario, or a plant model in the loop that is different from the one in MPCobj.Model.Plant.

For more information, see mpcsimopt.

utarget — Target for manipulated variables

MPCobj.Model.Nominal.U (default) | vector

The optional input utarget is a vector of n_u manipulated variable targets. Their defaults are the nominal values of the manipulated variables.

Example: [0.1;0;-0.2]

customPerFcn — Name of the custom performance function

character vector

Name of the custom performance function, specified as a character vector. The character vector must be different than 'ISE', 'IAE', 'ITSE', or 'ITAE', and specify the name of a file in the MATLAB path containing a custom function.

The custom function must have the following signature:

```
J = customPerFcn(MPCobj,Par1,...,ParN)
```

where J is a scalar indicating the value of the performance index MPCobj is an mpc object. The remaining arguments Parl,...,ParN are parameters that, if needed by customPerFcn, you must pass to sensitivity after the customPerFcn argument.

For example, inside customPerFcn, you can use MPCobj and, if needed, Parl,...,ParN, to perform a simulation and calculate J based on the simulation results.

Example: 'myPerfFcn(mpcobj,Ts,Setpoint)'

Par1, . . . , ParN — Values of the parameters used by the custom performance function values of any needed parameter

Values of the parameters used by the custom performance function customPerFcn, specified as needed.

Example: 10, [1 1]

Output Arguments

J — Performance metric for the given controller

'double'

Depending on the PerfFcn argument, this performance measure can be a function of the integral (time-weighted or not) of either the square or the absolute value or the (output and input) error. See "PerfFcn" on page 2-0 for more detail.

sens — Sensitivity of the performance metric

structure

This structure contains and the numerical partial derivatives of the performance measure J with respect to its diagonal weights. These partial derivatives, also called *sensitivities*, suggest weight adjustments that should improve performance; that is, reduce J.

Version History

Introduced in R2009a

See Also

mpc|sim

Topics

"Adjust Input and Output Weights Based on Sensitivity Analysis"

set

Set or modify MPC object properties

Syntax

```
set(MPCobj,Name,Value)
set(MPCobj,PropertyName)
set(MPCobj)
```

Description

Use the Model Predictive Control Toolbox set function to assign property values of an MPC controller (see mpc for background).

To implement Get/Set interface of standard MATLAB object, see "Implement Set/Get Interface for Properties".

set(MPCobj, Name, Value) set properties of MPCobj using one or more Name, Value pair arguments. For example, set(mpcobj, "ControlHorizon", 4) assigns the value 3 to the ControlHorizon property of the MPC controller MPCobj.

set(MPCobj, PropertyName) displays admissible values for the property specified by the character vector Propertyname. See mpc for an overview of legitimate MPC property values.

set (MPCobj) displays all assignable properties of MPCobj and their admissible values.

Examples

Change Signal Types of Existing Controller

To modify the signal types for an existing MPC controller, you must simultaneously modify any controller properties that depend on the signal type configuration.

Create a plant model with two outputs, one manipulated variable, one measured disturbance, and two unmeasured disturbances.

```
plant = rss(3,2,5);
plant.D = 0;
plant = setmpcsignals(plant,'MV',[1 2],'MD',3,'UD',[4 5]);

Create an MPC controller using this plant.

MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Configure the controller properties. For example, set the scaling factors for the disturbance signals.

```
MPCobj.DisturbanceVariables(1).ScaleFactor = 10;
MPCobj.DisturbanceVariables(2).ScaleFactor = 5;
MPCobj.DisturbanceVariables(3).ScaleFactor = 20;
```

Suppose you want to change the second unmeasured disturbance to be a measured disturbance. To do so, you must simultaneously update the <code>DisturbanceVariables</code> property of the controller, since the order of its entries depend on the disturbance types (measured disturbances followed by unmeasured disturbances).

Create an updated disturbance variable structure array. To do so, move the third element to be the second element.

```
DV = MPCobj.DisturbanceVariables;
DV = [DV(1) DV(3) DV(2)];
DV(2).Name = 'MD2';
```

To set the internal plant model signal types, obtain the Model property from the controller, and modify the signal types of its Plant element.

```
model = MPCobj.Model;
model.Plant = setmpcsignals(model.Plant,'MV',[1 2],'MD',[3 5],'UD',4);
```

Set the model and disturbance variable properties of the controller to their updated values.

```
set(MPCobj,'Model',model,'DisturbanceVariables',DV);
```

In general, it is best practice to not modify the signal types after controller creation. Instead, create and configure a new controller object with the new signal configuration.

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

PropertyName — Name of the property to be assigned

```
character array (default) | string
```

PropertyName can be the full property name (for example, 'UserData') or any unambiguous case-insensitive abbreviation (for example, 'user').

```
Example: 'PredictionHorizon'
```

Version History

Introduced before R2006a

See Also

```
mpc | get | mpcprops
```

setconstraint

Set mixed input/output constraints for model predictive controller

Syntax

```
setconstraint(MPCobj,E,F,G)
setconstraint(MPCobj,E,F,G,V)
setconstraint(MPCobj,E,F,G,V,S)
setconstraint(MPCobj)
```

Description

setconstraint(MPCobj,E,F,G) specifies mixed input/output constraints of the following form for
the MPC controller, MPCobj:

```
Eu(k + j|k) + Fv(k + j|k) \le G + \varepsilon
```

For more information, see "Mixed Input/Output Constraints" on page 2-219.

setconstraint(MPCobj, E, F, G, V) adds constraints of the following form:

$$Eu(k+j|k) + Fv(k+j|k) \le G + \varepsilon V$$

Use this syntax to specify hard custom constraints or to change the default constraint softening.

setconstraint (MPCobj, E, F, G, V, S) adds constraints of the following form:

$$Eu(k+j|k) + Fv(k+j|k) + Sv(k+j|k) \le G + \varepsilon V$$

Use this syntax if your mixed input/output constraints include measured disturbances.

setconstraint(MPCobj) removes all mixed input/output constraints from the MPC controller.

Examples

Specify Custom Constraints on Linear Combination of Inputs and Outputs

Specify a constraint of the form $0 \le u_2 - 2u_3 + y_2 \le 15$ on an MPC controller.

Create a third-order plant model with three manipulated variables and two measured outputs.

```
plant = rss(3,2,3);
plant.D = 0;
```

Create an MPC controller for this plant.

```
MPCobj = mpc(plant,0.1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
```

```
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Formulate the constraint in the required form:

$$\begin{bmatrix} 0 & -1 & 2 \\ 0 & 1 & -2 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} + \begin{bmatrix} 0 & -1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \le \begin{bmatrix} 0 \\ 15 \end{bmatrix} + \varepsilon \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Specify the constraint matrices.

```
E = [0 -1 2; 0 1 -2];

F = [0 -1; 0 1];

G = [0; 15];
```

Set the constraints in the MPC controller.

```
setconstraint(MPCobj,E,F,G)
```

Specify Custom Hard Constraints for MPC Controller

Create a third-order plant model with two manipulated variables and two measured outputs.

```
plant = rss(3,2,2);
plant.D = 0;
```

Create an MPC controller for this plant.

```
MPCobj = mpc(plant,0.1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Assume that you have two hard constraints.

```
u_1 + u_2 \le 5
y_1 + y_2 \le 10
```

Specify the constraint matrices.

```
E = [1 1; 0 0];

F = [0 0; 1 1];

G = [5;10];
```

Specify the constraints as hard by setting V to zero for both constraints.

```
V = [0;0];
```

Set the constraints in the MPC controller.

```
setconstraint(MPCobj,E,F,G,V)
```

Specify Custom Constraints for MPC Controller with Measured Disturbances

Create a third-order plant model with two manipulated variables, two measured disturbances, and two measured outputs.

```
plant = rss(3,2,4);
plant.D = 0;
plant = setmpcsignals(plant,'mv',[1 2],'md',[3 4]);

Create an MPC controller for this plant.

MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.OutputVariables" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Assume that you have three soft constraints.

```
u_1 + u_2 \le 5

y_1 + v_1 \le 10

y_2 + v_2 \le 12
```

Specify the constraint matrices.

```
E = [1 1; 0 0; 0 0];
F = [0 0; 1 0; 0 1];
G = [5;10;12];
S = [0 0; 1 0; 0 1];
```

Set the constraints in the MPC controller using the default value for V.

```
setconstraint(MPCobj,E,F,G,[],S)
```

Remove All Custom Constraints from MPC Controller

Define a plant model and create an MPC controller.

```
plant = rss(3,2,2);
plant.D = 0;
MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Define controller custom constraints.

```
E = [-1 2; 1 -2];
F = [0 1; 0 -1];
G = [0; 10];
setconstraint(MPCobj,E,F,G)

Remove the custom constraints.
setconstraint(MPCobj)
-->Removing mixed input/output constraints.
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

E — Manipulated variable constraint constant

```
array of zeros (default) | N_c-by-N_{mv} array
```

Manipulated variable constraint constant, specified as an N_c -by- N_{mv} array, where N_c is the number of constraints, and N_{mv} is the number of manipulated variables.

F — Controlled output constraint constant

```
array of zeros (default) | N_c-by-N_v array
```

Controlled output constraint constant, specified as an N_c -by- N_y array, where N_y is the number of controlled outputs (measured and unmeasured).

G — Mixed input/output constraint constant

column vector of zeros (default) | column vector of length N_c

Mixed input/output constraint constant, specified as a column vector of length N_c .

V — Constraint softening constant

column vector of ones (default) | specified as a column vector of length N_c

Constraint softening constant representing the equal concern for the relaxation (ECR), specified as a column vector of length N_c .

If V is not specified, a default value of 1 is applied to all constraint inequalities and all constraints are soft. This behavior is the same as the default behavior for output bounds, as described in "Standard Cost Function".

To make the i^{th} constraint hard, specify V(i) = 0.

To make the i^{th} constraint soft, specify V(i) > 0 in keeping with the constraint violation magnitude you can tolerate. The magnitude violation depends on the numerical scale of the variables involved in the constraint.

In general, as V(i) decreases, the controller hardens the constraints by decreasing the constraint violation that is allowed.

Note If a constraint is difficult to satisfy, reducing its V(i) value to make it harder can be counterproductive. Doing so can lead to erratic control actions, instability, or failure of the QP solver that determines the control action.

S — Measured disturbance constraint constant

array of zeros (default) | N_c -by- N_{md} array

Measured disturbance constraint constant, specified as an N_c -by- N_{md} array, where N_{md} is the number of measured disturbances.

Tips

- The outputs, *y*, are being predicted using a model. If the model is imperfect, there is no guarantee that a constraint can be satisfied.
- Since the MPC controller does not optimize u(k + p|k), the last constraint at time k + p assumes that u(k+p|k) = u(k+p-1|k).
- When simulating an MPC controller, you can update the E, F, G, and S constraint arrays at run time. For more information, see "Update Constraints at Run Time".

Algorithms

Mixed Input/Output Constraints

The general form of the mixed input/output constraints is:

$$Eu(k+j) + Fy(k+j) + Sv(k+j) \le G + \varepsilon V$$

Here, i = 0,...,p, and:

- *p* is the prediction horizon.
- *k* is the current time index.
- *u* is a column vector manipulated variables.
- y is a column vector of all plant output variables.
- *v* is a column vector of measured disturbance variables.
- ε is a scalar slack variable used for constraint softening (as in "Standard Cost Function").
- E, F, G, V, and S are constant matrices.

Version History

Introduced in R2011a

See Also

getconstraint | setterminal

Topics

"Constraints on Linear Combinations of Inputs and Outputs"

[&]quot;Update Constraints at Run Time"

setCustomSolver

Configures an MPC object to use the QP solver from Optimization Toolbox as a custom solver

Syntax

```
setCustomSolver(mpcobj,'quadprog')
setCustomSolver(mpcobj,'none')
```

Description

setCustomSolver(mpcobj, 'quadprog') configures mpcobj to use quadprog from Optimization Toolbox $^{\text{m}}$ as a custom QP solver for both simulation and code generation. Specifically, this syntax generates, in the current folder, the files mpcCustomSolver.m and mpcCustomSolverCodeGen.m, which internally call the active-set quadprog solver. It then sets mpcobj.Optimizer.CustomSolverCodeGen to true.

setCustomSolver(mpcobj,'none') sets mpcobj.Optimizer.CustomSolver and
mpcobj.Optimizer.CustomSolverCodeGen to false, thereby reverting mpcobj back to use the
built-in algorithm specified in mpcobj.Optimizer.Algorithm for both simulation and code
generation.

Examples

Set quadprog as Custom MPC Solver Using setCustomSolver

This example shows how to use the setCustomSolver function to automatically configure an mpc object to use the Optimization Toolbox m quadprog function as custom MPC solver for both simulation and code generation.

Create an mpc object.

```
mpcobj = mpc(tf(1,[2 1],0.1));

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

As a default, the controller is set to use the active-set solver for both simulation and code generation.

mpcobj.Optimizer

```
CustomSolver: 0
CustomSolverCodeGen: 0
```

Configure mpcobj to Use quadprog as Custom Solver

To set the quadprog function as custom MPC solver for both simulation and code generation, call setCustomSolver with 'quadprog' as second argument.

```
setCustomSolver(mpcobj,'quadprog')
```

type mpcCustomSolverCodeGen.m

The function generates, in the current folder, the files mpcCustomSolver.m and mpcCustomSolverCodeGen.m. To display the MATLAB files in the current folder, use the ls command.

```
ls *.m
mpcCustomSolver.m mpcCustomSolverCodeGen.m
```

To display the content of mpcCustomSolver.m, and mpcCustomSolverCodeGen.m use the type command. Both files internally call quadprog, which is configured to use the active-set solver, as other algorithms are not supported.

```
type mpcCustomSolver
function [x, status] = mpcCustomSolver(H, f, A, b, x0)
% "mpcCustomSolver" enables using "quadprog" from Optmization Toolbox
% as a custom QP solver with linear MPC controller for simulation.
% Specify solver algorithm and options
options = optimoptions('quadprog','Algorithm','active-set');
if coder.target('MATLAB')
    options.Display = 'none';
end
%% Process solver inputs
% Use -A and -b in "quadprog" because MPC QP uses Ax>=b instead
A custom = -A;
b custom = -b;
% ensure Hessian is symmetric
H = (H+H')/2;
%% Call "quadprog"
[x, \sim, exitflag, output] = quadprog(H, f, A_custom, b_custom, [], [], [], x0, options);
%% Converts exit flag to MPC "status"
switch exitflag
   case 1
        status = output.iterations;
    case 0
        status = 0;
    case -2
        status = -1;
   otherwise
        status = -2;
%% If "quadprog" fails to find a solution, set x to the initial quess
if status <= 0
   x = x0;
end
```

```
function [x, status] = mpcCustomSolverCodeGen(H, f, A, b, x0)
% "mpcCustomSolverCodeGen" enables using "quadprog" from Optmization
% Toolbox as a custom QP solver with linear MPC controller for code generation.
%#codeaen
% Specify solver algorithm (must be "active-set") and options
options = optimoptions('quadprog', 'Algorithm', 'active-set');
if coder.target('MATLAB')
    options.Display = 'none';
end
%% Process solver inputs
% Use -A and -b in "quadprog" because MPC QP uses Ax>=b instead
A custom = -A;
b custom = -b;
% ensure Hessian is symmetric
H = (H+H')/2;
%% Call "quadprog"
[x, \sim, \text{ exitflag, output}] = \text{quadprog}(H, f, A \text{ custom, b custom, [], [], [], x0, options)};
% Converts exit flag to MPC "status"
switch exitflag
    case 1
        status = output.iterations;
    case 0
        status = 0;
    case -2
        status = -1;
    otherwise
        status = -2;
\% If "quadprog" fails to find a solution, set x to the initial quess
if status <= 0
    x = x0;
end
```

The setCustomSolver function also sets mpcobj.Optimizer.CustomSolver and mpcobj.Optimizer.CustomSolverCodeGen to true, thereby setting up the mpcobj object to use the custom solver in the related files for simulation and code generation.

mpcobj.Optimizer

Revert mpcobj to Use a Built-In Solver

To revert mpcobj back to use a built in solver, call setCustomSolver function with 'none' as second argument.

```
setCustomSolver(mpcobj,'none')
```

This sets mpcobj.Optimizer.CustomSolver and mpcobj.Optimizer.CustomSolverCodeGen to false.

mpcobj.Optimizer

The controller will now use the active-set built in solver for both simulation and code generation.

Input Arguments

mpcobj — MPC controller

MPC controller object

MPC controller, specified as an MPC controller object. Use the mpc command to create the MPC controller.

Version History

Introduced in R2021b

See Also

mpc | quadprog | mpcActiveSetSolver | mpcInteriorPointSolver

Topics

- "Simulate MPC Controller with a Custom QP Solver"
- "Simulate and Generate Code for MPC Controller with Custom QP Solver"
- "Optimization Problem"
- "OP Solvers"

active-set quadprog Algorithm (Optimization Toolbox)

setEstimator

Modify a model predictive controller's state estimator

Syntax

```
setEstimator(MPCobj,L,M)
setEstimator(MPCobj,'default')
setEstimator(MPCobj,'custom')
```

Description

setEstimator(MPCobj,L,M) sets the gain matrices used for estimation of the states of an MPC controller. For more information, see "State Estimator Equations" on page 2-226.

setEstimator(MPCobj, 'default') restores the gain matrices L and M to their default values. The
default values are the optimal static gains calculated using kalmd for the plant, disturbance, and
measurement noise models specified in MPCobj.

setEstimator(MPCobj,'custom') specifies that controller state estimation will be performed by a user-supplied procedure. This option suppresses calculation of L and M. When the controller is operating in this way, the procedure must supply the state estimate x[n|n] to the controller at the beginning of each control interval.

Examples

Design State Estimator by Pole Placement

Design an estimator using pole placement, assuming the linear system AM = L is solvable.

Create a plant model.

```
G = tf({1,1,1},{[1 .5 1],[1 1],[.7 .5 1]});
```

To improve the clarity of this example, call mpcverbosity to suppress messages related to working with an MPC controller.

```
old status = mpcverbosity('off');
```

Create a model predictive controller for the plant. Specify the controller sample time as 0.2 seconds.

```
MPCobj = mpc(G, 0.2);
```

Obtain the default state estimator gain.

```
[~,M,A1,Cm1] = getEstimator(MPCobj);
```

Calculate the default observer poles.

```
e = eig(A1-A1*M*Cm1);
abs(e)
```

```
ans = 6×1

0.9402

0.9402

0.8816

0.8816

0.7430

0.9020
```

Specify faster observer poles.

```
new poles = [.8 .75 .7 .85 .6 .81];
```

Compute a state-gain matrix that places the observer poles at new poles.

```
L = place(A1',Cm1',new_poles)';
```

place returns the controller-gain matrix, whereas you want to compute the observer-gain matrix. Using the principle of duality, which relates controllability to observability, you specify the transpose of A1 and Cm1 as the inputs to place. This function call yields the observer gain transpose.

Obtain the estimator gain from the state-gain matrix.

```
M = A1\L;
Specify M as the estimator for MPCobj.
```

The pair, (A_1, C_{m1}) , describing the overall state-space realization of the combination of plant and disturbance models must be observable for the state estimation design to succeed. Observability is checked in Model Predictive Control Toolbox software at two levels: (1) observability of the plant model is checked *at construction* of the MPC object, provided that the model of the plant is given in state-space form; (2) observability of the overall extended model is checked *at initialization* of the MPC object, after all models have been converted to discrete-time, delay-free, state-space form and combined together.

```
Restore mpcverbosity.
mpcverbosity(old_status);
```

setEstimator(MPCobj,L,M)

Input Arguments

MPCobj — MPC controller

MPC controller object

MPC controller, specified as an MPC controller object. Use the mpc command to create the MPC controller.

L — Kalman gain matrix for time update

```
A*M (default) | matrix
```

Kalman gain matrix for the time update, specified as a matrix. The dimensions of L are n_x -by- n_{ym} , where n_x is the total number of controller states, and n_{ym} is the number of measured outputs.

If L is empty, it defaults to L = A*M, where A is the state-transition matrix.

M — Kalman gain matrix for measurement update

0 (default) | matrix

Kalman gain matrix for the measurement update, specified as a matrix. The dimensions of L are n_x -by- n_{ym} , where n_x is the total number of controller states, and n_{ym} is the number of measured outputs.

If M is omitted or empty, it defaults to a zero matrix, and the state estimator becomes a Luenberger observer.

Algorithms

State Estimator Equations

In general, the controller states are unmeasured and must be estimated. By default, the controller uses a steady-state Kalman filter that derives from the state observer. For more information, see "Controller State Estimation".

At the beginning of the kth control interval, the controller state is estimated with the following steps:

- **1** Obtain the following data:
 - $x_c(k|k-1)$ Controller state estimate from previous control interval, k-1
 - $u^{act}(k-1)$ Manipulated variable (MV) actually used in the plant from k-1 to k (assumed constant)
 - $u^{opt}(k-1)$ Optimal MV recommended by MPC and assumed to be used in the plant from k-1 to k
 - v(k) Current measured disturbances
 - $v_m(k)$ Current measured plant outputs
 - B_u , B_v Columns of observer parameter B corresponding to u(k) and v(k) inputs
 - C_m Rows of observer parameter C corresponding to measured plant outputs
 - D_{mv} Rows and columns of observer parameter D corresponding to measured plant outputs and measured disturbance inputs
 - L, M Constant Kalman gain matrices

Plant input and output signals are scaled to be dimensionless prior to use in calculations.

2 Revise $x_c(k|k-1)$ when $u^{act}(k-1)$ and $u^{opt}(k-1)$ are different.

$$x_c^{rev}(k \mid k-1) = x_c(k \mid k-1) + B_u \left[u^{act}(k-1) - u^{opt}(k-1) \right]$$

3 Compute the innovation.

$$e(k) = y_m(k) - [C_m x_c^{rev}(k | k - 1) + D_{mv}v(k)]$$

4 Update the controller state estimate to account for the latest measurements.

$$x_c(k|k) = x_c^{rev}(k|k-1) + Me(k)$$

Then, the software uses the current state estimate $x_c(k|k)$ to solve the quadratic program at interval k. The solution is $u^{opt}(k)$, the MPC-recommended manipulated-variable value to be used between control intervals k and k+1.

Finally, the software prepares for the next control interval assuming that the unknown inputs, $w_{id}(k)$, $w_{od}(k)$, and $w_n(k)$ assume their mean value (zero) between times k and k+1. The software predicts the impact of the known inputs and the innovation as follows:

$$x_c(k+1|k) = Ax_c^{rev}(k|k-1) + B_u u^{opt}(k) + B_v v(k) + Le(k)$$

Version History

Introduced in R2014b

See Also

getEstimator|mpc|mpcstate|kalman

Topics

"Controller State Estimation"

"MPC Prediction Models"

setindist

Modify unmeasured input disturbance model

Syntax

```
setindist(MPCobj,'model',model)
setindist(MPCobj,'integrators')
```

Description

setindist(MPCobj, 'model', model) sets the input disturbance model used by the model
predictive controller, MPCobj, to a custom model.

setindist(MPCobj, 'integrators') sets the input disturbance model to its default value. Use this syntax if you previously set a custom input disturbance model and you want to change back to the default model. For more information on the default input disturbance model, see "MPC Prediction Models".

Examples

Specify Input Disturbance Model Using Transfer Functions

Define a plant model with no direct feedthrough.

```
plant = rss(3,4,4);
plant.D = 0;
```

Set the first input signal as a manipulated variable and the remaining inputs as input disturbances.

```
plant = setmpcsignals(plant, 'MV', 1, 'UD', [2 3 4]);
```

Create an MPC controller for the defined plant.

```
MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
for output(s) y1 and zero weight for output(s) y2 y3 y4
```

Define disturbance models such that:

- Input disturbance 1 is random white noise with a magnitude of 2.
- Input disturbance 2 is random step-like noise with a magnitude of 0.5.
- Input disturbance 3 is random ramp-like noise with a magnitude of 1.

```
mod1 = tf(2,1);

mod2 = tf(0.5,[1 0]);

mod3 = tf(1,[1 0 0]);
```

Construct the input disturbance model using the above transfer functions. Use a separate noise input for each input disturbance.

```
indist = [mod1 \ 0 \ 0; \ 0 \ mod2 \ 0; \ 0 \ 0 \ mod3];
```

Set the input disturbance model in the MPC controller.

```
setindist(MPCobj,'model',indist)
```

View the controller input disturbance model.

getindist(MPCobj)

```
ans =
  A =
             x2
                  х3
        x1
   х1
         1
            0
                   (-)
   х2
                    0
         0
             1
   хЗ
           0.1
                    1
         0
  B =
       Noise#1 Noise#2 Noise#3
   x1
             0
                    0.05
   х2
             0
                       0
                              0.1
   х3
             0
                       0
                            0.005
  C =
        x1 x2 x3
   UD1
         0
             0
                 (-)
   UD2
             0
                 0
         1
   UD3
         0
             0
                 1
  D =
        Noise#1
                 Noise#2
                          Noise#3
   UD1
              2
                        0
                                 0
   UD2
              0
                        0
                                 0
   UD3
              0
                        0
                                 0
Sample time: 0.1 seconds
```

Discrete-time state-space model.

The controller converts the continuous-time transfer function model, indist, into a discrete-time state-space model.

Remove Input Disturbance for Particular Channel

Define a plant model with no direct feedthrough.

```
plant = rss(3,4,4);
plant.D = 0;
```

Set the first input signal as a manipulated variable and the remaining inputs as input disturbances.

```
plant = setmpcsignals(plant, 'MV',1, 'UD',[2 3 4]);
```

Create an MPC controller for the defined plant.

```
MPCobj = mpc(plant,0.1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
for output(s) y1 and zero weight for output(s) y2 y3 y4
```

Retrieve the default input disturbance model from the controller.

```
distMod = getindist(MPCobj);
```

```
-->Converting model to discrete time.
-->The "Model.Disturbance" property is empty:
    Assuming unmeasured input disturbance #2 is integrated white noise.
    Assuming unmeasured input disturbance #3 is integrated white noise.
    Assuming unmeasured input disturbance #4 is integrated white noise.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
    Assuming no disturbance added to measured output channel #2.
    Assuming no disturbance added to measured output channel #3.
    Assuming no disturbance added to measured output channel #4.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Remove the integrator from the second input disturbance. Construct the new input disturbance model by removing the second input channel and setting the effect on the second output by the other two inputs to zero.

```
distMod = sminreal([distMod(1,1) distMod(1,3); 0 0; distMod(3,1) distMod(3,3)]);
setindist(MPCobj, 'model', distMod)
```

When removing an integrator from the input disturbance model in this way, use sminreal to make the custom model structurally minimal.

View the input disturbance model.

```
tf(getindist(MPCobj))
```

```
Sample time: 0.1 seconds
Discrete-time transfer function.
```

The integrator has been removed from the second channel. The first and third channels of the input disturbance model remain at their default values as discrete-time integrators.

Set Input Disturbance Model to Default Value

```
Define a plant model with no direct feedthrough.
```

```
plant = rss(2,2,3);
plant.D = 0;
```

Set the second and third input signals as input disturbances.

```
plant = setmpcsignals(plant, 'MV', 1, 'UD', [2 3]);
```

Create an MPC controller for the defined plant.

```
MPCobj = mpc(plant,0.1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
for output(s) y1 and zero weight for output(s) y2
```

Set the input disturbance model to unity gain for both channels.

```
setindist(MPCobj,'model',tf(eye(2)))
```

Restore the default input disturbance model.

```
setindist(MPCobj,'integrators')
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

model — Custom input disturbance model

```
[] (default) | ss object | tf object | zpk object
```

Custom input disturbance model, specified as a state-space (ss), transfer function (tf), or zero-polegain (zpk) model. The MPC controller converts the model to a discrete-time, delay-free, state-space model. Omitting model or specifying model as [] is equivalent to using setindist(MPCobj, 'integrators').

The input disturbance model has:

- Unit-variance white noise input signals. For custom input disturbance models, the number of inputs is your choice.
- n_d outputs, where n_d is the number of unmeasured disturbance inputs defined in MPCobj.Model.Plant. Each disturbance model output is sent to the corresponding plant unmeasured disturbance input.

This model, in combination with the output disturbance model (if any), governs how well the controller compensates for unmeasured disturbances and prediction errors. For more information on the disturbance modeling in MPC and about the model used during state estimation, see "MPC Prediction Models" and "Controller State Estimation".

setindist does not check custom input disturbance models for violations of state observability. This check is performed later in the MPC design process when the internal state estimator is constructed using commands such as sim or mpcmove. If the controller states are not fully observable, these commands generate an error.

This syntax is equivalent to MPCobj.Model.Disturbance = model.

Tips

• To view the current input disturbance model, use the getindist command.

Version History

Introduced before R2006a

See Also

mpc | getoutdist | getindist | setoutdist | setEstimator | getEstimator

Topics

"MPC Prediction Models"

"Controller State Estimation"

"Adjust Disturbance and Noise Models"

setmpcsignals

Set signal types in LTI plant model

Syntax

```
outPlant = setmpcsignals(inPlant)
outPlant = setmpcsignals(inPlant,Name,Value)
```

Description

outPlant = setmpcsignals(inPlant) sets the MPC signal types of inPlant to their default values, returning the result in outPlant. By default, all inputs are manipulated variables, and all outputs are measured outputs.

outPlant = setmpcsignals(inPlant, Name, Value) sets the MPC signal types for the input and output signals of the LTI system inPlant, returning the result in outPlant. Specify the signal types and indices using one or more name-value pair arguments. If you do not specify the type for input or output channels, they are configured as manipulated variables and output variables, respectively.

Examples

Set MPC Signal Types and Create MPC Controller

Create a four-input, two output state-space plant model. By default all input signals are manipulated variables and all outputs are measured outputs.

```
plant = rss(3,2,4);
plant.D = 0;
```

Configure the plant input/output channels such that:

The second and third inputs are measured disturbances.

for output(s) y1 and zero weight for output(s) y2

- The fourth input is an unmeasured disturbance.
- The second output is unmeasured.

```
plant = setmpcsignals(plant, 'MD',[2 3], 'UD',4, 'UO',2);
-->Assuming unspecified input signals are manipulated variables.
-->Assuming unspecified output signals are measured outputs.

Create an MPC controller.

MPCobj = mpc(plant,1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Change Signal Types of Existing Controller

To modify the signal types for an existing MPC controller, you must simultaneously modify any controller properties that depend on the signal type configuration.

Create a plant model with two outputs, one manipulated variable, one measured disturbance, and two unmeasured disturbances.

```
plant = rss(3,2,5);
plant.D = 0;
plant = setmpcsignals(plant,'MV',[1 2],'MD',3,'UD',[4 5]);
```

Create an MPC controller using this plant.

```
MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Configure the controller properties. For example, set the scaling factors for the disturbance signals.

```
MPCobj.DisturbanceVariables(1).ScaleFactor = 10;
MPCobj.DisturbanceVariables(2).ScaleFactor = 5;
MPCobj.DisturbanceVariables(3).ScaleFactor = 20;
```

Suppose you want to change the second unmeasured disturbance to be a measured disturbance. To do so, you must simultaneously update the <code>DisturbanceVariables</code> property of the controller, since the order of its entries depend on the disturbance types (measured disturbances followed by unmeasured disturbances).

Create an updated disturbance variable structure array. To do so, move the third element to be the second element.

```
DV = MPCobj.DisturbanceVariables;
DV = [DV(1) DV(3) DV(2)];
DV(2).Name = 'MD2';
```

To set the internal plant model signal types, obtain the Model property from the controller, and modify the signal types of its Plant element.

```
model = MPCobj.Model;
model.Plant = setmpcsignals(model.Plant,'MV',[1 2],'MD',[3 5],'UD',4);
```

Set the model and disturbance variable properties of the controller to their updated values.

```
set(MPCobj,'Model',model,'DisturbanceVariables',DV);
```

In general, it is best practice to not modify the signal types after controller creation. Instead, create and configure a new controller object with the new signal configuration.

Input Arguments

inPlant — Input plant model

LTI model | identified linear model

Input plant model, specified as either an LTI model or a linear System Identification Toolbox model.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1,...,NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'UnmeasuredDisturbances',[2 3] configures the second and third input arguments as measured disturbances

ManipulatedVariables — Manipulated variable indices

vector of positive integers

Manipulated variable indices, specified as the comma-separated pair 'ManipulatedVariables' followed by a vector of positive integers. The maximum index value must not exceed the number of input channels in inPlant. The indices specified using ManipulatedVariables, MeasuredDisturbances, and UnmeasuredDisturbances must not overlap.

Instead of 'ManipulatedVariables', you can use the abbreviation 'MV'.

MeasuredDisturbances — Measured disturbance indices

vector of positive integers

Measured disturbance indices, specified as the comma-separated pair 'MeasuredDisturbances' followed by a vector of positive integers. The maximum index value must not exceed the number of input channels in inPlant. The indices specified using ManipulatedVariables, MeasuredDisturbances, and UnmeasuredDisturbances must not overlap.

Instead of 'MeasuredDisturbances', you can use the abbreviation 'MD'.

UnmeasuredDisturbances — **Unmeasured disturbance indices**

vector of positive integers

Unmeasured disturbance indices, specified as the comma-separated pair 'UnmeasuredDisturbances' followed by a vector of positive integers. The maximum index value must not exceed the number of input channels in inPlant. The indices specified using ManipulatedVariables, MeasuredDisturbances, and UnmeasuredDisturbances must not overlap.

Instead of 'UnmeasuredDisturbances', you can use the abbreviation 'UD'.

MeasuredOutputs — Measured output indices

vector of positive integers

Measured output indices, specified as the comma-separated pair 'MeasuredOutputs' followed by a vector of positive integers. The maximum index value must not exceed the number of output channels in inPlant. The indices specified using MeasuredOutputs and UnmeasuredOutputs must not overlap.

Instead of 'MeasuredOutputs', you can use the abbreviation 'MO'.

UnmeasuredOutputs — Unmeasured output indices

vector of positive integers

Unmeasured output indices, specified as the comma-separated pair 'UnmeasuredOutputs' followed by a vector of positive integers. The maximum index value must not exceed the number of output channels in inPlant. The indices specified using MeasuredOutputs and UnmeasuredOutputs must not overlap.

Instead of 'UnmeasuredOutputs', you can use the abbreviation 'UO'.

Output Arguments

outPlant — Output plant model

linear dynamic model

Output plant model, returned as a linear dynamic model. outPlant has the specified input and output channel types. Otherwise, outPlant is identical to inPlant.

Tips

In general, set the plant signal types using setmpcsignals before creating your controller object.

If you modify the signal types of the internal plant model of an existing controller, you must ensure that the new input/output channel types are consistent with the following controller properties:

- Weights
- ManipulatedVariables
- OutputVariables
- DisturbanceVariables
- Model.Noise

Version History

Introduced before R2006a

See Also

mpc | set | getname | setname

Topics

"MPC Signal Types"

"MPC Prediction Models"

setname

Set I/O signal names in MPC plant model

Syntax

```
setname(MPCobj,'input',i,name)
setname(MPCobj,'output',i,name)
```

Description

setname (MPCobj, 'input',i,name) changes the name of the ith input signal in MPCobj to name. This is equivalent to MPCobj.Model.Plant.InputName{i}=name, and both commands and also update the read-only Name field of the corresponding structure in MPCobj.ManipulatedVariables (if the input is a manipulate variable), or MPCobj.DisturbanceVariables (if the input is a disturbance variable).

setname(MPCobj,'output',i,name) changes the name of the ith output signal in MPCobj to
name. This is equivalent to MPCobj.Model.Plant.OutputName{i} =name, and both commands
and also update the read-only Name field of the corresponding structure in
MPCobj.OutputVariables.

Examples

Set names of input and output signals in MPC object

Create a plant and an MPC object, and then set the names of some input and output signals.

```
mpcverbosity off;
                                             % turn off mpc messages
% create plant model
plant = rss(4,4,4);
                                             % random state space
plant.D = 0;
                                             % set D matrix to zero
% set signals type in plant model
plant = setmpcsignals(plant, 'MV',1, 'MD',3, 'UD',4, 'MO',1, 'UO',[3 4]);
% create MPC object
mpcobi=mpc(plant,1);
                                             % sampling time = 1 second
Set names of input signals
% set input signal names
setname(mpcobj, 'input', 1, 'Jim')
                                         % set name of first input signal
setname(mpcobj,'input',2,'Joe')
                                           % set name of second input signal
setname(mpcobj,'input',3,'Jeff')
                                           % set name of third input signal
Check names of input signals
% get input signal names
getname(mpcobj,'input',2)
                                             % get name of second input signal
```

```
ans =
    'Joe'
% alternatively
mpcobj.ManipulatedVariables(2).Name
ans =
    'Joe'
mpcobj.DisturbanceVariables(1).Name
ans =
    'Jeff'
mpcobj.Model.Plant.InputName{3}
ans =
    'Jeff'
mpcobj.Model.Plant.InputName
ans =
  4×1 cell array
    {'Jim' }
    {'Joe' }
    {'Jeff'}
    {'UD1' }
Set and check names of output signals
% set output signal names
setname(mpcobj,'output',1,'Laura')
                                             % set name of first output signal
setname(mpcobj,'output',2,'Diana')
                                              % set name of second output signal
setname(mpcobj,'output',3,'Emily')
                                              % set name of third output signal
% get output signal names
getname(mpcobj,'output',2)
                                              % get name of second input signal
ans =
    'Diana'
% alternatively
mpcobj.OutputVariables(2).Name
ans =
    'Diana'
mpcobj.Model.Plant.OutputName{2}
ans =
    'Diana'
mpcobj.Model.Plant.OutputName
ans =
  4×1 cell array
    {'Laura'}
    {'Diana'}
    {'Emily'}
{'U02' }
```

Note that signals not specified with setmpcsignals are assumed to be measured inputs (for non-specified inputs) or measured outputs (for non-specified outputs).

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

i — Signal number selection

'integer' greater than zero

This integer specify that the name of the ith signal needs to be set.

Signal number to be set.

Example: 2

name — Name to be assigned to the specified signal

character array | string

This is the name to be assigned to the ith input or output signal in MPCobj. This does not affect whether the signal is categorized as a manipulated variable, measured or unmeasured disturbance, measured or unmeasured output.

For input signals name replaces the content of MPCobj.Model.Plant.InputName{i}, as well as the read-only Name field of the corresponding structure in MPCobj.ManipulatedVariables (if the input is a manipulate variable), or MPCobj.DisturbanceVariables (if the input is a disturbance variable).

For output signals name replaces the content of MPCobj.Model.Plant.OutputName{i}, as well as the read-only Name field of the corresponding structure in MPCobj.OutputVariables.

Tips

Note The Name fields of the variable-related structures in ManipulatedVariables, OutputVariables, and DisturbanceVariables in MPCobj are read-only. You must use setname to assign signal names, or equivalently modify the Model.Plant.InputName and Model.Plant.OutputName properties of the MPC object.

Note Neither of the Name properties for the signals in MPCobj affects whether the signal is categorized as a manipulated variable, measured or unmeasured disturbance, measured or unmeasured output. To change the signal type you need to either reassign it using setmpcsignal on the plant object, and recreate the MPC object for that plant, or you need to recreate all the affected controller signal structures and use set to assign them to the MPC object (not recommended).

Version History

Introduced before R2006a

See Also

getname | mpc | setmpcsignals | set

setoutdist

Modify unmeasured output disturbance model

Syntax

```
setoutdist(MPCobj, 'model', model)
setoutdist(MPCobj, 'integrators')
```

Description

setoutdist(MPCobj, 'model', model) sets the output disturbance model used by the model
predictive controller, MPCobj, to a custom model.

setoutdist(MPCobj, 'integrators') sets the output disturbance model to its default value. Use this syntax if you previously set a custom output disturbance model and you want to change back to the default model. For more information on the default output disturbance model, see "MPC Prediction Models".

Examples

Specify Output Disturbance Model Using Transfer Functions

Define a plant model with no direct feedthrough, and create an MPC controller for that plant.

```
plant = rss(3,3,3);
plant.D = 0;
MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Define disturbance models for each output such that the output disturbance for:

- Channel 1 is random white noise with a magnitude of 2.
- Channel 2 is random step-like noise with a magnitude of 0.5.
- Channel 3 is random ramp-like noise with a magnitude of 1.

```
mod1 = tf(2,1);

mod2 = tf(0.5,[1 0]);

mod3 = tf(1,[1 0 0]);
```

Construct the output disturbance model using these transfer functions. Use a separate noise input for each output disturbance.

```
outdist = [mod1 \ 0 \ 0; \ 0 \ mod2 \ 0; \ 0 \ 0 \ mod3];
```

Set the output disturbance model in the MPC controller.

```
setoutdist(MPCobj,'model',outdist)
View the controller output disturbance model.
getoutdist(MPCobj)
ans =
  A =
             x2
                   х3
        x1
   x1
         1
              0
                    0
   x2
         0
              1
                    0
         0 0.1
   хЗ
                    1
       Noise#1 Noise#2 Noise#3
   x1
             0
                    0.05
                       0
   x2
             0
                               0.1
   хЗ
             (-)
                       (-)
                            0.005
  C =
            x2
                х3
        x1
   M01
                 0
         0
            0
   M02
         1
            0
                  0
   M03
             0
                  1
  D =
                 Noise#2
        Noise#1
                           Noise#3
   M01
              2
                        0
                                  (-)
   M02
              0
                        0
                                  0
              0
   M03
                        0
                                  (-)
Sample time: 0.1 seconds
Discrete-time state-space model.
```

The controller converts the continuous-time transfer function model, outdist, into a discrete-time state-space model.

Remove Output Disturbance from Particular Output Channel

Define a plant model with no direct feedthrough, and create an MPC controller for that plant.

```
plant = rss(3,3,3);
plant.D = 0;
MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Retrieve the default output disturbance model from the controller.

```
distMod = getoutdist(MPCobj);
```

```
-->Converting model to discrete time.
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->Assuming output disturbance added to measured output channel #2 is integrated white noise.
-->Assuming output disturbance added to measured output channel #3 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Remove the integrator from the second output channel. Construct the new output disturbance model by removing the second input channel and setting the effect on the second output by the other two inputs to zero.

When removing an integrator from the output disturbance model in this way, use sminreal to make the custom model structurally minimal.

View the output disturbance model.

```
tf(getoutdist(MPCobj))
```

```
ans =
 From input "Noise#1" to output...
         0.1
  M01:
        ----
        z - 1
  M02: 0
  M03: 0
 From input "Noise#2" to output...
  M01: 0
  M02: 0
         0.1
  M03: ----
        z - 1
Sample time: 0.1 seconds
Discrete-time transfer function.
```

The integrator has been removed from the second channel. The disturbance models for channels 1 and 3 remain at their default values as discrete-time integrators.

Remove Output Disturbances from All Output Channels

Define a plant model with no direct feedthrough and create an MPC controller for that plant.

```
plant = rss(3,3,3);
plant.D = 0;
MPCobj = mpc(plant,1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
```

```
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Set the output disturbance model to zero for all three output channels.

```
setoutdist(MPCobj, 'model', tf(zeros(3,1)))
```

View the output disturbance model.

```
getoutdist(MPCobj)
```

Static gain.

A static gain of θ for all output channels indicates that the output disturbances were removed.

Set Output Disturbance Model to Default Value

Define a plant model with no direct feedthrough and create an MPC controller for that plant.

```
plant = rss(2,2,2);
plant.D = 0;
MPCobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
Remove the output disturbances for all channels.
setoutdist(MPCobj,'model',tf(zeros(2,1)))
```

```
Restore the default output disturbance model.
```

setoutdist(MPCobj,'integrators')

Input Arguments

MPCobi — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

model — Custom output disturbance model

[] (default) | ss object | tf object | zpk object

Custom output disturbance model, specified as a state-space (ss), transfer function (tf), or zero-pole-gain (zpk) model. The MPC controller converts the model to a discrete-time, delay-free, state-space model. Omitting model or specifying model as [] is equivalent to using setoutdist(MPCobj, 'integrators').

The output disturbance model has:

- Unit-variance white noise input signals. For custom output disturbance models, the number of inputs is your choice.
- n_y outputs, where n_y is the number of plant outputs defined in MPCobj.Model.Plant. Each disturbance model output is added to the corresponding plant output.

This model, along with the input disturbance model (if any), governs how well the controller compensates for unmeasured disturbances and modeling errors. For more information on the disturbance modeling in MPC and about the model used during state estimation, see "MPC Prediction Models" and "Controller State Estimation".

setoutdist does not check custom output disturbance models for violations of state observability. This check is performed later in the MPC design process when the internal state estimator is constructed using commands such as sim or mpcmove. If the controller states are not fully observable, these commands will generate an error.

Tips

• To view the current output disturbance model, use the getoutdist command.

Version History

Introduced in R2006a

See Also

mpc | getoutdist | setindist | setEstimator | getEstimator

Topics

"MPC Prediction Models"

"Controller State Estimation"

"Adjust Disturbance and Noise Models"

setterminal

Terminal weights and constraints

Syntax

```
setterminal(MPCobj,Y,U)
setterminal(MPCobj,Y,U,Pt)
```

Description

setterminal (MPCobj, Y, U) specifies diagonal quadratic penalty weights and constraints at the last step in the prediction horizon. The weights and constraints are on the terminal output y(t+p) and terminal input u(t+p-1), where p is the prediction horizon of the MPC controller MPCobj.

setterminal (MPCobj, Y, U, Pt) specifies diagonal quadratic penalty weights and constraints from step Pt to the horizon end. By default, Pt is the last step in the horizon.

Examples

Specify Constraints and Penalty Weights at Last Prediction Horizon Step

Create an MPC controller for a plant with three output variables and two manipulated variables.

```
plant = rss(3,3,2);
plant.D = 0;
mpcobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
for output(s) y1 y2 and zero weight for output(s) y3
```

Specify a prediction horizon of 8.

```
mpcobj.PredictionHorizon = 8;
```

Define the following penalty weights and constraints:

- Diagonal penalty weights of 1 and 10 on the first two output variables
- Lower bounds of 0 and -1 on the first and third outputs respectively
- Upper bound of 2 on the second output
- Lower bound of 1 on the first manipulated variable

```
Y = struct('Weight',[1,10,0],'Min',[0,-Inf,-1],'Max',[Inf,2,Inf]);
U = struct('Min',[1,-Inf]);
```

Specify the constraints and penalty weights at the last step of the prediction horizon.

```
setterminal(mpcobj,Y,U)
```

Specify Terminal Constraints For Final Prediction Horizon Range

Create an MPC controller for a plant with three output variables and two manipulated variables.

```
plant = rss(3,3,2);
plant.D = 0;
mpcobj = mpc(plant,0.1);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
for output(s) y1 y2 and zero weight for output(s) y3
```

Specify a prediction horizon of 10.

```
mpcobj.PredictionHorizon = 10;
```

Define the following terminal constraints:

- Lower bounds of 0 and -1 on the first and third outputs respectively
- Upper bound of 2 on the second output
- Lower bound of 1 on the first manipulated variable

```
Y = struct('Min',[0,-Inf,-1],'Max',[Inf,2,Inf]);
U = struct('Min',[1,-Inf]);
```

Specify the constraints beginning at step 5 and ending at the last step of the prediction horizon.

```
setterminal(mpcobj,Y,U,5)
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

Y — Terminal weights and constraints for the output variables

structure

Terminal weights and constraints for the output variables, specified as a structure with the following fields:

Weight	1 -by- n_y vector of nonnegative weights
Min	1-by- n_y vector of lower bounds
Max	1-by- n_y vector of upper bounds

MinECR 1-by- n_v vector of constraint-softening Equal Concern for the Relaxation

(ECR) values for the lower bounds

MaxECR 1-by- n_v vector of constraint-softening ECR values for the upper bounds

 n_{v} is the number of controlled outputs of the MPC controller.

If the Weight, Min or Max field is empty, the values in MPCobj are used at all prediction horizon steps including the last. For the standard bounds, if any element of the Min or Max field is infinite, the corresponding variable is unconstrained at the terminal step.

Off-diagonal weights are zero (as described in "Standard Cost Function"). To apply nonzero off-diagonal terminal weights, you must augment the plant model. See "Provide LQR Performance Using Terminal Penalty Weights".

By default, Y.MinECR = Y.MaxECR = 1 (soft output constraints).

Choose the ECR magnitudes carefully, accounting for the importance of each constraint and the numerical magnitude of a typical violation.

U — Terminal weights and constraints for the manipulated variables

structure

Terminal weights and constraints for the manipulated variables, specified as a structure with the following fields:

Weight 1-by- n_{u} vector of nonnegative weights

Min 1-by- n_u vector of lower bounds Max 1-by- n_u vector of upper bounds

MinECR 1-by-n_u vector of constraint-softening Equal Concern for the

Relaxation (ECR) values for the lower bounds

MaxECR 1-by- n_u vector of constraint-softening ECR values for the upper

bounds

 n_{ν} is the number of manipulated variables of the MPC controller.

If the Weight, Min or Max field is empty, the values in MPCobj are used at all prediction horizon steps including the last. For the standard bounds, if individual elements of the Min or Max fields are infinite, the corresponding variable is unconstrained at the terminal step.

Off-diagonal weights are zero (as described in "Standard Cost Function"). To apply nonzero off-diagonal terminal weights, you must augment the plant model. See "Provide LQR Performance Using Terminal Penalty Weights".

By default, U.MinECR = U.MaxECR = 0 (hard manipulated variable constraints)

Choose the ECR magnitudes carefully, accounting for the importance of each constraint and the numerical magnitude of a typical violation.

Pt — Initial application step for terminal weight and constraints

prediction horizon p (default) | integer less than p

Step in the prediction horizon, specified as an integer between 1 and p, where p is the prediction horizon. The terminal weights and constraints are applied from prediction step Pt to the end.

Version History

Introduced in R2011a

See Also

mpc|mpcprops|setconstraint

Topics

"Provide LQR Performance Using Terminal Penalty Weights" "Terminal Weights and Constraints"

sim

Simulate an MPC controller in closed loop with a linear plant

Syntax

```
sim(mpcobj,Ns,r)
sim(mpcobj,Ns,r,v)
sim(____,SimOptions)
[y,t,u,xp,xc,SimOptions] = sim(____)
```

Description

Use the Model Predictive Control Toolbox sim function to simulate, in discrete time, the closed-loop or open-loop response of a plant and an MPC controller with constraints and weights that do not change at run time. The MPC controller can be implicit or explicit, the controlled plant must be linear and time-invariant, and you must specify the reference and disturbance signals in advance. By default, the plant used in the simulation is the one in MPCobj.Model.Plant, but you can use a different plant model to assess the controller robustness to model mismatch.

To run simulink models programmatically instead, see sim (Simulink).

sim(mpcobj, Ns, r) simulates the closed-loop response to the specified reference signal, r. The
simulation runs in discrete time, with sample time mpcobj, for Ns-1 simulation steps, and simulation
results are plotted. The plant model is the one specified in mpcobj.Model.Plant (which is
discretized or resampled, if needed). The MPC controller mpcobj can be either a traditional MPC
controller (mpc) or explicit MPC controller (explicitMPC). If you omit Ns or r then default values
are used.

sim(mpcobj, Ns, r, v) also specifies the measured disturbance signal v.

sim(____, SimOptions) specifies additional simulation options. This syntax allows you to alter the default simulation options, such as initial states, input/output noise, and unmeasured disturbances, plant mismatch, etc. It also allows you to simulate the plant in open loop. You can use SimOptions with any of the previous input combinations.

[y,t,u,xp,xc,SimOptions] = sim(____) suppresses plotting and instead returns:

- the sequence of plant outputs y,
- the time sequence t (equally spaced by mpcobj.Ts),
- the manipulated variables u generated by the MPC controller,
- the sequence xp of states of the model of the plant used for simulation,
- the sequence xmpc of states of the MPC controller (provided by the state observer).
- and the simulation options object, SimOptions.

Examples

Simulate MPC Control of MISO Plant

Simulate the MPC control of a MISO system. The system has one manipulated variable, one measured disturbance, one unmeasured disturbance, and one output.

Create the continuous-time plant model. This plant will be used as the prediction model for the MPC controller.

```
sys = ss(tf({1,1,1},{[1.51],[1.1],[.7.51]}));
```

Discretize the plant model using a sampling time of 0.2 units.

```
Ts = 0.2;

sysd = c2d(sys,Ts);
```

Specify the MPC signal type for the plant input signals.

```
sysd = setmpcsignals(sysd,'MV',1,'MD',2,'UD',3);
```

Create an MPC controller for the sysd plant model. Use default values for the weights and horizons.

```
MPCobj = mpc(sysd);
```

```
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Constrain the manipulated variable to the [0 1] range.

```
MPCobj.MV = struct('Min',0,'Max',1);
```

Specify the simulation stop time.

```
Tstop = 30;
```

Define the reference signal and the measured disturbance signal.

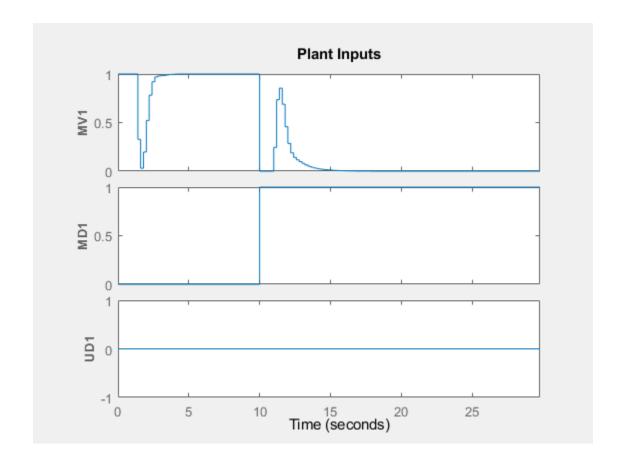
```
num_sim_steps = round(Tstop/Ts);
r = ones(num_sim_steps,1);
v = [zeros(num_sim_steps/3,1); ones(2*num_sim_steps/3,1)];
```

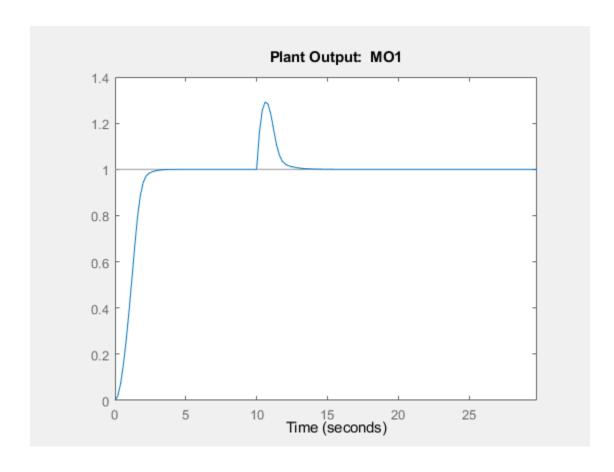
The reference signal, r, is a unit step. The measured disturbance signal, v, is a unit step, with a 10 unit delay.

Simulate the controller.

```
sim(MPCobj,num_sim_steps,r,v)
```

```
-->The "Model.Disturbance" property is empty:
   Assuming unmeasured input disturbance #3 is integrated white noise.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```





Input Arguments

mpcobj — Model predictive controller

mpc object | explicitMPC object

Model predictive controller, specified as one of the following:

- mpc object Implicit MPC controller
- explicitMPC object Explicit MPC controller created using generateExplicitMPC.

Ns — Number of simulation points, including zero

positive integer

Number of simulation points, including zero, specified as a positive integer. The simulation runs for Ns-1 steps, between 0 and Ts*(Ns-1).

If you omit Ns, the default value is the number of rows of whichever of the following arrays has the largest number of rows:

- The input argument r
- The input argument v
- The UnmeasuredDisturbance property of SimOptions, if specified
- The OutputNoise property of SimOptions, if specified

• The greatest value between the prediction horizon MPCobj. P and 10.

Example: 20

r — Reference signal

MPCobj.Model.Nominal.Y (default) | double array

Reference signal, specified as an array. This array has ny columns, where ny is the number of total (measured and unmeasured) plant outputs. r can have anywhere from 1 to Ns rows. If the number of rows is less than Ns, the missing rows are set equal to the last row.

If Ns is empty or unspecified, it defaults to the nominal output vector MPCobj.Model.Nominal.Y.

Example: ones (20,3)

v — Measured input disturbance signal

MPCobj.Model.Nominal.U(md) (default) | double array

Measured input disturbance signal, specified as an array. This array has nv columns, where nv is the number of measured input disturbances. v can have anywhere from 1 to Ns rows. If the number of rows is less than Ns, the missing rows are set equal to the last row.

If v is empty or unspecified, it defaults to the nominal value of the measured input disturbance, MPCobj.Model.Nominal.U(md), where md is the vector containing the indices of the measured disturbance signals, as defined by setmpcsignals.

Example: [zeros(50,1); ones(50,1)]

SimOptions — Simulation options

[] (default) | mpcsimopt object

Simulation options, used to specify additional simulation options as well as noise and disturbance signals that feed into the plant but are unknown to the controller. You can also use this object to simulate the plant in open loop, or to specify a plant model to be used in simulation that is different from the one in MPCobj.Model.Plant, which allows you to assess the robustness of the control loop response to model mismatch.

For more information, see mpcsimopt.

Output Arguments

y — Sequence of plant outputs values

double array

Sequence of plant outputs values, returned as a Ns-by-Ny array, where Ns is the number of simulation steps and Ny is the number of plant outputs. The values in y include neither additive output disturbances nor additive measurement noise (if any).

t — Time sequence

double column vector

Time sequence, returned as a Ns-by-1 array, where Ns is the number of simulation steps. The values in t are equally spaced by MPCobj.Ts.

u — Sequence of manipulated variables

double array

Sequence of manipulated variables values generated by the MPC controller, returned as a Ns-by-Nu array, where Ns is the number of simulation steps and Nu is the number of manipulated variables.

xp — Sequence of plant model states values

struct array

Sequence of plant model states values, returned as an Ns-by-Nxp array, where Ns is the number of simulation steps and Nxp is the number of states in the plant model. The plant model is either MPCobj.Model or SimOptions.Model, if the latter is specified.

xc — Controller states

struct array

Sequence of MPC controller states, returned as an Ns-by-1 structure array. Each entry in the structure array has the same fields as an mpcstate object. The controller uses a built-in linear Kalman filter to estimate the state of the plant, augmented by the disturbance and noise models. The state of the controller is the state of its internal Kalman filter. For open-loop simulations, xc is empty.

SimOptions — Simulation options object

mpcsimopt object

Simulation options objects used for the simulation. This object can specify noise and disturbance signals that feed into the plant but are unknown to the controller. It can also specify if the simulated system is open loop or if the plant model used in the simulation is different from the one in MPCobj.Model.Plant.

For more information, see mpcsimopt.

Version History

Introduced before R2006a

See Also

mpcsimopt|mpc|mpcmove

simplify

Reduce explicit MPC controller complexity and memory requirements

Syntax

```
EMPCreduced = simplify(EMPCobj,'exact')
EMPCreduced = simplify(EMPCobj,'exact',uniteeps)
EMPCreduced = simplify(EMPCobj,'radius',r)
EMPCreduced = simplify(EMPCobj,'sequence',index)
simplify(EMPCobj, )
```

Description

EMPCreduced = simplify(EMPCobj,'exact') attempts to reduce the number of piecewise affine (PWA) regions in an explicit MPC controller by merging regions that have identical controller gains and whose union is a convex set. Reducing the number of PWA regions reduces memory requirements of the controller. This command returns a reduced controller, EMPCreduced. If the second argument is omitted then it is assumed to be 'exact'.

EMPCreduced = simplify(EMPCobj,'exact',uniteeps) specifies the tolerance for identifying regions that can be merged.

EMPCreduced = simplify(EMPCobj, 'radius', r) retains only regions whose Chebyshev radius (the radius of the largest ball contained in the region) is larger than r.

EMPCreduced = simplify(EMPCobj, 'sequence', index) eliminates all regions except those specified in an index vector.

simplify(EMPCobj, ____) applies the reduction to the explicit MPC controller EMPCobj, rather than returning a new controller object. You can use this syntax with any of the previous reduction options.

Examples

Simplify Explicit MPC Controller

Define a plant model. For this example, define the plant model as a double integrator.

Continuous-time transfer function.

Create an MPC controller with a sampling time of 0.1 seconds, a prediction horizon or 10 steps, and a control horizon of 3 steps. Also define a constraint on the manipulated variable.

```
mpcobj = mpc(plant, 0.1, 10, 3); % MPC controller
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
mpcobj.ManipulatedVariables = struct('Min',-1,'Max',1); % hard constraint on manipulated varial
Create a range structure to specify the ranges for input, state, and reference signals.
range.ManipulatedVariable.Min = -1.1; % input signal min
range.ManipulatedVariable.Max = 1.1;
                                        % input signal max
range.State.Min(:) = [-10;-10];
                                         % states min
range.State.Max(:) = [10;10];
                                         % states max
range.Reference.Min = -2;
                                         % reference min
range.Reference.Max = 2;
                                         % reference max
Generate an explicit MPC controller with the specified signal ranges using the
generateExplicitMPC function, and display the resulting controller.
mpcobjExplicit = generateExplicitMPC(mpcobj,range)
-->Converting the "Model.Plant" property to state-space.
--->Converting model to discrete time.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
Regions found / unexplored:
                                  19/
Explicit MPC Controller
Controller sample time: 0.1 (seconds)
Polyhedral regions: 19
Polyhedral regions:
Number of parameters:
                          4
                          No
Is solution simplified:
                          Default Kalman gain
State Estimation:
Type 'mpcobjExplicit.MPC' for the original implicit MPC design.
Type 'mpcobjExplicit.Range' for the valid range of parameters.
Type 'mpcobjExplicit.OptimizationOptions' for the options used in multi-parametric QP computation
Type 'mpcobjExplicit.PiecewiseAffineSolution' for regions and gain in each solution.
Note that the resulting explicit controller has 19 polyhedral regions.
Use simplify to simplify the explicit MPC controller, and display the resulting controller.
reducedEMPC = simplify(mpcobjExplicit)
Regions to analyze:
                           15/
Explicit MPC Controller
Controller sample time: 0.1 (seconds)
```

Polyhedral regions:

15

```
Number of parameters: 4
Is solution simplified: Yes
State Estimation: Default Kalman gain

Type 'reducedEMPC.MPC' for the original implicit MPC design.

Type 'reducedEMPC.Range' for the valid range of parameters.

Type 'reducedEMPC.OptimizationOptions' for the options used in multi-parametric QP computation.

Type 'reducedEMPC.PiecewiseAffineSolution' for regions and gain in each solution.
```

Note that the simplified explicit controller has 15 polyhedral regions.

Input Arguments

EMPCobj — Explicit MPC controller

explicit MPC controller object

Explicit MPC controller to reduce, specified as an Explicit MPC controller object. Use generateExplicitMPC to create an explicit MPC controller.

uniteeps — Tolerance for joining regions

0.001 (default) | positive scalar

Tolerance for joining PWA regions, specified as a positive scalar.

r — Minimum Chebyshev radius

0 (default) | nonnegative scalar

Minimum Chebyshev radius for retaining PWA regions, specified as a nonnegative scalar. When you use the 'radius' option, simplify keeps only the regions whose Chebyshev radius is larger than r. The default value is 0, which causes all regions to be retained.

index — Indices of PWA regions to retain

```
1:nr (default) | vector
```

Indices of PWA regions to retain, specified as a vector. The default value is [1:nr], where nr is the number of PWA regions in EMPCobj. Thus, by default, all regions are retained. You can obtain a sequence of regions to retain by performing simulations using EMPCobj and recording the indices of regions actually encountered.

Output Arguments

EMPCreduced — Reduced MPC controller

explicit MPC controller object

Reduced MPC controller, returned as an Explicit MPC controller object.

Version History

Introduced in R2014b

See Also

generateExplicitMPC

Topics "Explicit MPC Control of a Single-Input-Single-Output Plant"

size

Size and order of MPC Controller

Syntax

```
mpcSize = size(MPCobj)
signalSize = size(MPCobj,SignalType)
size( )
```

Description

Use the Model Predictive Control Toolbox size function to return size and order of an MPC controller (see mpc for background).

To return the dimensions of an generic array or table instead, see size.

mpcSize = size(MPCobj) returns a row vector specifying the number of manipulated variables
and the number of measured plant outputs associated with MPCobj.

signalSize = size(MPCobj, SignalType) returns the number of the element of the specified
signal type associated with MPCobj.

size(____) displays the corresponding size information for any of the previous syntaxes.

Examples

Get size of MPC controller

Create a plant, a corresponding MPC object, and get the size of the MPC signals.

```
mpcverbosity off;
                                            % turn off mpc messages
plant = rss(5,2,3); plant.D=0;
                                            % random state space
mpcobj=mpc(plant,1);
                                            % create mpc object (1 second sampling time)
mpcSize = size(mpcobj)
                                             % size of the MPC controller
mpcSize =
                                            % size of manipulated variables vector
nMV = size(mpcobj,'MV')
nMV =
nM0 = size(mpcobj, "M0")
                                            % size of measured output vector
nM0 =
nMD = size(mpcobj,'md')
                                            % size of measured (input) disturbance vector
nMD =
size(mpcobj)
                                             % size of MPC controller, printout
```

```
MPC controller with 2 measured output(s), 0 unmeasured output(s),
3 manipulated input(s), 0 measured disturbance(s), 0 unmeasured disturbance(s)
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

SignalType — Type of the MPC signal

character array | string

You can specify SignalType as one of the following (in lower or upper case):

- 'uo' Unmeasured controlled outputs
- 'md' Measured disturbances
- 'ud' Unmeasured disturbances
- 'mv' Manipulated variables
- 'mo' Measured controlled outputs

Example: "MV"

Output Arguments

mpcSize — Size of the MPC controller

row vector

This row vector contains the two positive integers, n_u and n_{ym} , where n_u is the number of manipulated variables (controlled plant inputs) and n_{ym} is the number of measured plant outputs.

signalSize — Size of the MPC signal

nonnegative integer

This positive integer is the number of elements of the specified signal type associated with MPCobj

Version History

Introduced before R2006a

See Also

mpc | set

SS

Convert unconstrained MPC controller to state-space linear system form

Syntax

```
kss = ss(MPCobj)
kssFull = ss(MPCobj,signals)
kssFullPv = ss(MPCobj,signals,refPreview,mdPreview)
[kss,ut] = ss(MPCobj)
```

Description

Use the Model Predictive Control Toolbox ss function to convert an unconstrained MPC controller with defined sample time to state space form (see mpc for background). The returned controller is equivalent to the original MPC controller MPCobj when no constraints are active. You can then use Control System Toolbox $^{\text{m}}$ software for sensitivity analysis and other diagnostic calculations.

To create or convert a generic LTI dynamical system to state space form, see ss and "Dynamic System Models".

kss = ss(MPCobj) returns the linear discrete-time dynamic controller kss, in state-space form. kss is equivalent to the MPC controller MPCobj when no constraint is active.

kssFull = ss(MPCobj, signals) returns the linear discrete-time dynamic controller kss, in full
state-space form, and allows you to specify the signals that you want to include as inputs for
kssFull.

kssFullPv = ss(MPCobj, signals, refPreview, mdPreview) specifies whether the returned controller has preview action, that is if it uses the whole reference and measured disturbance sequences as input signals.

[kss,ut] = ss(MPCobj) also returns the input target values for the full form of the controller.

Examples

Convert Unconstrained MPC Controller to State-Space Model

Create the plant model.

```
plant = rss(5,2,3);
plant.D = 0;
plant = setmpcsignals(plant,'mv',1,'md',2,'ud',3,'mo',1,'uo',2);
```

Configure the MPC controller with a sample time of 0.1 seconds and nonzero nominal values, weights, and input targets.

```
mpcobj = mpc(plant,0.1);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
```

```
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
   for output(s) y1 and zero weight for output(s) y2
mpcobj.Model.Nominal.U = [0.7 0.8 0];
mpcobj.Model.Nominal.Y = [0.5 0.6];
mpcobj.Model.Nominal.DX = rand(5,1);
mpcobj.Weights.MV = 2;
mpcobj.Weights.OV = [3 4];
mpcobj.MV.Target = [0.1 0.2 0.3];
Specifying mpcobj. Model. Nominal. DX as nonzero means that the nominal values are not at steady
state mpcobj.MV.Target specifies three preview steps.
Convert mpcobj to a state-space model.
Kss = ss(mpcobj)
--->Converting model to discrete time.
--->The "Model.Disturbance" property is empty:
   Assuming unmeasured input disturbance #3 is integrated white noise.
   Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
Kss =
 A =
                  xMPC1
                              xMPC2
                                           xMPC3
                                                       xMPC4
                                                                   xMPC5
   xMPC1
                 0.6713
                            0.04207
                                          0.1267
                                                     0.01344
                                                                -0.09876
                             0.7027
   xMPC2
                0.02215
                                          0.1261
                                                     0.0332
                                                                -0.08825
   xMPC3
               -0.05555
                            -0.1095
                                          0.7378
                                                     -0.1265
                                                                  0.1711
   xMPC4
               -0.05395
                            0.04959
                                         0.1765
                                                      0.5649
                                                                 -0.1107
   xMPC5
              -0.002772
                           -0.01301
                                         -0.1778
                                                    0.004795
                                                                  0.7193
   xMPC6
               0.09615
                                  (-)
                                         -0.1363
                                                      0.1317
                                                                 0.09372
                                                                  0.6766
   prev.MV1
                -0.6477
                              -0.24
                                         -0.3161
                                                      -1.176
                  xMPC6
                           prev.MV1
   xMPC1
              -0.003895
                          7.095e-06
   xMPC2
               -0.07105 -1.571e-05
   xMPC3
                0.06713
                          0.0001034
   xMPC4
                0.01855
                           0.000207
   xMPC5
                0.08932 -1.435e-05
   xMPC6
                                  0
                      1
                 0.4708
                           0.002093
   prev.MV1
  B =
                  M01
   xMPC1
             -0.02458
   xMPC2
             -0.02111
   xMPC3
              0.08656
   xMPC4
             -0.03556
              0.01104
   xMPC5
   xMPC6
              0.08828
```

prev.MV1

0.1824

```
C =
          xMPC1
                   xMPC2
                           xMPC3
                                     xMPC4
                                               xMPC5
                                                        xMPC6 prev.MV1
  MV1
        -0.6477
                   -0.24
                          -0.3161
                                     -1.176
                                              0.6766
                                                        0.4708 0.002093
 D =
          M01
  MV1 0.1824
Sample time: 0.1 seconds
Discrete-time state-space model.
```

The output, sys, is a seventh-order SISO state-space model. The seven states include the five plant model states, one state from the default input disturbance model, and one state from the previous move, u(k-1).

Set mpcobj to use custom state estimation.

```
setEstimator(mpcobj, 'custom');
```

Convert mpcobj to a static gain matrix for state-feedback.

```
K = ss(mpcobi)
-->Converting model to discrete time.
-->The "Model.Disturbance" property is empty:
  Assuming unmeasured input disturbance #3 is integrated white noise.
  Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
K =
 D =
                xMPC2
          xMPC1
                            xMPC3
                                       xMPC4
                                                 xMPC5
                                                          xMPC6 prev.MV1
```

-1.448

0.4829

0.4708 0.002093

Static gain.

MV1

As expected this is a row vector with seven elements.

-0.24 -0.03447

Reset mpcobj to use the default estimator.

```
setEstimator(mpcobj, 'default');
```

-0.8463

You can use 'rv' as a second argument to return a system with 3 additional inputs (reference of measured plant output, reference of unmeasured plant output and measured disturbance).

```
Kss = ss(mpcobj, 'rv')
-->Converting model to discrete time.
--->The "Model.Disturbance" property is empty:
  Assuming unmeasured input disturbance #3 is integrated white noise.
  Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
Kss =
 A =
```

```
xMPC1
                              xMPC2
                                           xMPC3
                                                        xMPC4
                                                                     xMPC5
 xMPC1
                0.6713
                            0.04207
                                          0.1267
                                                      0.01344
                                                                  -0.09876
 xMPC2
               0.02215
                             0.7027
                                          0.1261
                                                       0.0332
                                                                  -0.08825
 xMPC3
              -0.05555
                            -0.1095
                                          0.7378
                                                      -0.1265
                                                                    0.1711
                                          0.1765
 xMPC4
              -0.05395
                            0.04959
                                                       0.5649
                                                                   -0.1107
 xMPC5
             -0.002772
                           -0.01301
                                         -0.1778
                                                     0.004795
                                                                    0.7193
 xMPC6
               0.09615
                                  0
                                         -0.1363
                                                       0.1317
                                                                   0.09372
               -0.6477
                              -0.24
                                         -0.3161
                                                       -1.176
                                                                    0.6766
 prev.MV1
                          prev.MV1
                 xMPC6
 xMPC1
             -0.003895
                          7.095e-06
 xMPC2
              -0.07105
                        -1.571e-05
                          0.0001034
 xMPC3
               0.06713
 xMPC4
               0.01855
                           0.000207
                        -1.435e-05
 xMPC5
               0.08932
 xMPC6
                                  (-)
                     1
                0.4708
                           0.002093
 prev.MV1
B =
                  M01
                          ref.M01
                                      ref.U01
                                                      MD1
 xMPC1
             -0.02458
                       -0.004287
                                   -0.001904
                                                -0.07169
 xMPC2
             -0.02111
                        0.009493
                                    0.004217
                                               -0.008505
 xMPC3
             0.08656
                                    -0.02777
                         -0.06251
                                                 0.07852
 xMPC4
             -0.03556
                          -0.1251
                                    -0.05557
                                                 0.02606
 xMPC5
              0.01104
                        0.008671
                                    0.003852
                                               -0.006028
 xMPC6
              0.08828
                               0
                                            0
                                                        0
                                      -0.5617
 prev.MV1
               0.1824
                           -1.265
                                                     1.28
C =
                    xMPC2
                                          xMPC4
         xMPC1
                               xMPC3
                                                     xMPC5
                                                               xMPC6
                                                                       prev.MV1
 MV1
       -0.6477
                    -0.24
                             -0.3161
                                         -1.176
                                                    0.6766
                                                              0.4708
                                                                       0.002093
D =
                ref.M01
                          ref.U01
                                       MD1
          M01
 MV1
       0.1824
                 -1.265
                          -0.5617
                                       1.28
```

Use 't' as a second argument to return a system with 3 additional inputs (input target channels corresponding to three preview steps).

```
Kss = ss(mpcobj, 't')
Kss =
 A =
                   xMPC1
                                xMPC2
                                            xMPC3
                                                         xMPC4
                                                                       xMPC5
   xMPC1
                  0.6713
                              0.04207
                                            0.1267
                                                       0.01344
                                                                   -0.09876
                 0.02215
                               0.7027
                                            0.1261
   xMPC2
                                                        0.0332
                                                                    -0.08825
                                                       -0.1265
   xMPC3
                -0.05555
                              -0.1095
                                            0.7378
                                                                     0.1711
                              0.04959
                                            0.1765
                                                         0.5649
                                                                    -0.1107
   xMPC4
                -0.05395
   xMPC5
               -0.002772
                             -0.01301
                                           -0.1778
                                                      0.004795
                                                                     0.7193
   xMPC6
                 0.09615
                                    0
                                           -0.1363
                                                         0.1317
                                                                    0.09372
                 -0.6477
                                -0.24
                                          -0.3161
                                                         -1.176
                                                                     0.6766
   prev.MV1
                   xMPC6
                            prev.MV1
   xMPC1
                           7.095e-06
               -0.003895
```

Sample time: 0.1 seconds

Discrete-time state-space model.

```
xMPC2
               -0.07105 -1.571e-05
   xMPC3
               0.06713
                        0.0001034
   xMPC4
               0.01855
                          0.000207
   xMPC5
               0.08932
                        -1.435e-05
   xMPC6
                     1
                                  (-)
   prev.MV1
                 0.4708
                           0.002093
  B =
                      MO1 MV1.target(0 MV1.target(1 MV1.target(2
                                         -0.0001696
   xMPC1
                 -0.02458
                              0.002838
                                                          -0.001357
   xMPC2
                 -0.02111
                              -0.006284
                                           0.0003756
                                                           0.003005
   xMPC3
                 0.08656
                                0.04138
                                           -0.002473
                                                           -0.01978
   xMPC4
                 -0.03556
                               0.08282
                                            -0.00495
                                                            -0.0396
                                                           0.002745
   xMPC5
                               -0.00574
                                            0.0003431
                 0.01104
   xMPC6
                 0.08828
                                                                  0
                                      0
                                                    (-)
                                             -0.05003
                  0.1824
                                0.8372
                                                            -0.4003
   prev.MV1
  C =
           xMPC1
                    xMPC2
                              xMPC3
                                        xMPC4
                                                   xMPC5
                                                             xMPC6
                                                                    prev.MV1
  MV1
         -0.6477
                     -0.24
                             -0.3161
                                        -1.176
                                                  0.6766
                                                            0.4708
                                                                    0.002093
 D =
                 MO1 MV1.target(0 MV1.target(1 MV1.target(2
  MV1
              0.1824
                            0.8372
                                        -0.05003
                                                       -0.4003
Sample time: 0.1 seconds
Discrete-time state-space model.
```

You can use the second output argument to return the vector of manipulated variables target values. This vector corresponds to C.MV.Target - C.Model.Nominal.U(1).

```
[Kss, ut] = ss(mpcobj);
ut

ut = 3×1
    -0.6000
    -0.5000
    -0.4000
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

signals — Signal selection

```
' ' (default) | character array | string
```

Specify signals as a character vector or string with any combination that contains one or more of the following characters:

- 'r' Output references
- 'v' Measured disturbances
- 'o' Offset terms
- 't' Input targets

For example, to obtain a controller that maps $[y_m; r; v]$ to u, use:

```
kss = ss(MPCobj,'rv');
Example: 'r'
```

refPreview — use whole reference sequence as input

```
'off' (default) | 'on'
```

If this flag is 'on', then the input matrices of the returned controller have a larger size to multiply the whole reference sequence.

Example: 'on'

mdPreview — use whole measured disturbance sequence as input

```
'off' (default) | 'on'
```

If this flag is 'on', then the input matrices of the returned controller have a larger size to multiply the whole disturbance sequence.

Example: 'on'

Output Arguments

kss — state space form of the unconstrained MPC controller

ss object

The discrete-time state space form of the unconstrained MPC controller has the following structure:

$$x(k+1) = Ax(k) + By_m(k)$$

$$u(k) = Cx(k) + Dy_m(k)$$

where A, B, C, and D are the matrices forming a state space realization of the controller kss, y_m is the vector of measured outputs of the plant, and u is the vector of manipulated variables. The sampling time of controller kss is MPCobj.Ts.

Note Vector x includes the states of the observer (plant + disturbance + noise model states) and the previous manipulated variable u(k-1).

Note Only the following fields of MPCobj are used when computing the state-space model: Model, PredictionHorizon, ControlHorizon, Ts, Weights.

Note If MPCobj is set to use custom state estimation, then ss returns a static gain feedback matrix from the states of the augmented discrete-time plant, including previous values of the manipulated variables, to the manipulated variables.

${\it kssFull-full state space form of the unconstrained MPC controller}$

ss object

The full discrete-time state space form of the unconstrained MPC controller has the following structure:

$$x(k + 1) = Ax(k) + By_m(k) + B_r r(k) + B_v v(k) + B_{ut} u_{target}(k) + B_{off}$$

$$u(k) = Cx(k) + Dy_m(k) + D_r r(k) + D_v v(k) + D_{ut} u_{target}(k) + D_{off}$$

Here:

- *A, B, C,* and *D* are the matrices forming a state space realization of the controller from measured plant output to manipulated variables
- *r* is the vector of setpoints for both measured and unmeasured plant outputs
- *v* is the vector of measured disturbances.
- u_{target} is the vector of preferred values for manipulated variables.

In the general case of nonzero offsets, $y_{\rm m}$, r, v, and $u_{\rm target}$ must be interpreted as the difference between the vector and the corresponding offset. Offsets can be nonzero is MPCobj.Model.Nominal.Y or MPCobj.Model.Nominal.U are nonzero.

Vectors B_{off} and D_{off} are constant terms. They are nonzero if and only if MPCobj.Model.Nominal.DX is nonzero (continuous-time prediction models), or MPCobj.Model.Nominal.Dx-MPCobj.Model.Nominal.X is nonzero (discrete-time prediction models). In other words, when Nominal.X represents an equilibrium state, B_{off} , D_{off} are zero.

${\tt kssFullPv-full} \ \ {\tt space} \ \ {\tt form} \ \ {\tt of} \ \ {\tt the} \ \ {\tt unconstrained} \ \ {\tt MPC} \ \ {\tt controller}$

ss object

If the flag refPreview = 'on', then matrices B_r and D_r multiply the whole reference sequence:

$$x(k + 1) = Ax(k) + By_m(k) + B_r[r(k);r(k + 1);...;r(k + p - 1)] +...$$

$$u(k) = Cx(k) + Dy_m(k) + D_r[r(k);r(k+1);...;r(k+p-1)] +...$$

Similarly, if the flag mdPreview='on', then matrices B_{ν} and D_{ν} multiply the whole measured disturbance sequence:

$$x(k+1) = Ax(k) + ... + B_{\nu}[\nu(k); \nu(k+1); ...; \nu(k+p)] + ...$$

$$u(k) = Cx(k) + ... + D_{v}[v(k);v(k+1);...;v(k+p)] + ...$$

ut — target values

column vector

ut is returned as a vector of doubles, [utarget(k); utarget(k+1); ... utarget(k+h)].

Here:

- h Maximum length of previewed inputs; that is, h = max(length(MPCobj.ManipulatedVariables(:).Target))
- utarget Difference between the input target and corresponding input offsets; that is, MPCobj.ManipulatedVariables(:).Targets - MPCobj.Model.Nominal.U

Version History Introduced before R2006a

See Also

tf|zpk|cloffset|mpc|set|setEstimator

"Model Predictive Control of Multi-Input Single-Output Plant"

tf

Convert unconstrained MPC controller to linear transfer function form

Syntax

```
ktf = tf(MPCobj)
```

Description

Use the Model Predictive Control Toolbox tf function to convert an unconstrained MPC controller with defined sample time to transfer function form (see mpc for background). The returned controller is equivalent to the original MPC controller MPCobj when no constraints are active. You can then use Control System Toolbox software for sensitivity analysis and other diagnostic calculations.

To create or convert a generic LTI dynamical system to zero/pole/gain form instead, see tf and "Dynamic System Models".

ktf = tf(MPCobj) returns the linear discrete-time dynamic controller ktf, in transfer function
form. ktf is equivalent to the MPC controller MPCobj when no constraint is active.

Examples

Convert Unconstrained MPC Controller to Transfer Function Form

Create a plant, a corresponding MPC object, and convert it to transfer function form.

Plot Response to Unmeasured Disturbance

Plot the response to a step in the unmeasured disturbance input using both the sim command and the controller transfer function form.

```
% create a plant and the corresponding mpc object
mpcverbosity off; % turn off mpc messaging
```

```
plant=tf({1,1},{[1 1],[1 1]},0.2); % create plant (0.2 seconds sampling time)
plant=setmpcsignals(plant,'UD',2); % second input is a disturbance entering at mv
mpcobj=mpc(plant,0.2);
                                     % create mpc object (0.2 second sampling time)
% set input and output disturbance models (remove integrators)
setindist(mpcobj,'model',tf(1)) % set input disturbance model to 1
setoutdist(mpcobj,'model',tf(1)) % set output disturbance model to 1
                                     % set output disturbance model to 1
% closed loop output sensitivity
cloffset(mpcobj)
ans =
    1.4472
% convert the controller and calculate closed loop transfer function
ktf=tf(mpcobj);
                                     % convert mpc to transfer function
Muy=feedback(plant(:,1),ktf,1);
                                     % closed loop transfer function from mv to y
% closed loop output sensitivity using transfer function
1+dcgain(Muy*ktf)
ans =
    1.4472
% plot closed loop response to a step on the measured input
step(Muy, 10);
                                                     % simulate using step
% create option object to inject disturbance in simulation
SimOptions = mpcsimopt;
                                                     % create object
SimOptions.UnmeasuredDisturbance = ones(50,1);
                                                     % specify unmeasured input disturbance
% simulate closed loop for 50 steps with sim and step and plot the response
[y,t,u,xp]=sim(mpcobj,50,0,[],SimOptions);
                                                        % simulate using sim
% overlap the sim results on the plot
hold on
stairs(t,y,'r')
hold off
```

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

Output Arguments

ktf — transfer function form of the unconstrained MPC controller tf object

Transfer function form of the MPC controller MPCobj when no constraint is active. This is also equivalent to tf(ss(MPCobj))

Note If MPCobj is set to use custom state estimation, then tf returns a static gain feedback matrix from the states of the augmented discrete-time plant, including previous values of the manipulated variables, to the manipulated variables.

Version History

Introduced before R2006a

See Also

ss|zpk|cloffset|mpc|set|setEstimator

Topics

"Model Predictive Control of Multi-Input Single-Output Plant"

trim

Compute steady-state value of MPC controller plant model state for given inputs and outputs

Syntax

```
x = trim(MPCobj, y, u)
```

Description

Use the Model Predictive Control Toolbox trim function to calculate steady state values of LTI discrete-time plants controlled by an MPC controller (see mpc for background).

To find operating points of dynamic systems instead, see trim (Simulink) and "Compute Steady-State Operating Points" (Simulink Control Design).

x = trim(MPCobj, y, u) returns a steady-state value for the plant state or the best approximation in a least squares sense such that:

$$x - x_{off} = A(x - x_{off}) + B(u - u_{off})$$

$$y - y_{off} = C(x - x_{off}) + D(u - u_{off})$$

Here, A,B, C, and D are the state space realization matrices of the discrete-time plant model used within MPCobj, x_{off} , u_{off} , and y_{off} are the nominal values of the extended state x, input u, and output y respectively.

Examples

Calculate the steady state value of the plant model state

Create a plant, a corresponding MPC object, and calculate the steady state value of the plant model state.

```
mpcverbosity off;
                                             % turn off mpc messaging
plant=c2d(ss(zpk([],[-1 -10],20)),1);
                                             % create plant (note the steady state gain)
mpcobj=mpc(plant,1);
                                             % create mpc object
x=trim(mpcobj,2,1)
                                             % caclulate trim point
MPCSTATE object with fields
          Plant: [0.4000 0.4000]
   Disturbance: 0
          Noise: [1×0 double]
       LastMove: 1
     Covariance: [3×3 double]
% check whether the calculated value is actually an equilibrium point
mpcobj.Model.Plant.A*x.Plant+mpcobj.Model.Plant.B*1-x.Plant
ans =
   1.0e-15 *
   0.1110
   0.0555
```

```
mpcobj.Model.Plant.C*x.Plant+mpcobj.Model.Plant.D*1-2
ans =
    -2.2204e-16
```

The resulting state value is an equilibrium point because for the given output and input values, the state at the next time step is equal to the current state (except some numerical errors).

Input Arguments

MPCobj — Model predictive controller

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use mpc.

y — steady state plant output

MPCobj.Model.Nominal.Y (default) | column vector | scalar

This is the plant output (including both measured and unmeasured signals) for which you want to find a stationary value of the extended plant state. If the plant has a finite steady state gain matrix 60 and y is equal to 60*u then the plant has a stationary state with output y and input u.

```
Example: [1 1] '
```

u — steady state plant input

MPCobj.Model.Nominal.U (default) | column vector | scalar

This is the plant input (including manipulated variables, measured disturbances, and unmeasured disturbances) for which you want to find a stationary value of the extended plant state. If unmeasured input disturbance variables exist, their value must be θ .

```
Example: [0 1]'
```

Output Arguments

x — steady state extended plant state

mpcstate object

This is the best approximation, in a least squares sense, of the steady-state value for the plant state corresponding to the given input and output values.

Version History

Introduced before R2006a

See Also

mpc | mpcstate

validateFcns

Examine prediction model and custom functions of nlmpc or nlmpcMultistage objects for potential problems

Syntax

```
validateFcns(nlmpcobj,x,mv)
validateFcns(nlmpcobj,x,mv,md)
validateFcns(nlmpcobj,x,mv,md,parameters)
validateFcns(nlmpcobj,x,mv,md,parameters,ref)
validateFcns(nlmpcobj,x,mv,md,parameters,ref,mvtarget)
validateFcns(nlmpcMSobj,x,mv)
validateFcns(nlmpcMSobj,x,mv,simdata)
```

Description

validateFunctions tests the prediction model, custom cost, custom constraint, and Jacobian functions of a nonlinear MPC controller for potential problems such as whether information is missing, whether input and output arguments of any user supplied functions are incompatible with object settings or whether user supplied analytical gradient/Jacobian functions are numerically accurate. When you first design your nonlinear MPC controller, or when you make significant changes to an existing controller, it is best practice to validate your controller functions.

Nonlinear MPC

 $validateFcns(nlmpcobj, x, mv) \ tests \ the \ functions \ of \ nonlinear \ MPC \ controller \ nlmpcobj \ for \ potential \ problems. The \ functions \ are \ tested \ using \ specified \ state \ and \ manipulated \ variable \ values, x \ and \ mv, \ respectively. These \ values \ can \ represent \ nominal \ conditions \ or \ an \ arbitrary \ operating \ point. Use \ this \ syntax \ if \ your \ controller \ has \ no \ measured \ disturbances \ and \ no \ parameters.$

validateFcns(nlmpcobj,x,mv,md) specifies measured disturbance values. If your controller has measured disturbance channels, you must specify md. These values can represent nominal conditions or an arbitrary operating point.

validateFcns(nlmpcobj,x,mv,md,parameters) specifies parameter values. If your controller has parameters, you must specify parameters.

validateFcns(nlmpcobj,x,mv,md,parameters,ref) specifies output references at nominal conditions or for an arbitrary operating point.

validateFcns(nlmpcobj,x,mv,md,parameters,ref,mvtarget) specifies manipulated variable targets at nominal conditions or for an arbitrary operating point.

Multistage Nonlinear MPC

validateFcns(nlmpcMSobj,x,mv) tests the functions of multistage nonlinear MPC controller nlmpcMSobj for potential problems. The functions are tested using the specified state and manipulated variable values, x and mv, respectively. These values can represent nominal conditions or an arbitrary operating point. Use this syntax if your controller has no measured disturbances and no parameters.

validateFcns(nlmpcMSobj,x,mv,simdata) specifies the additional simdata structure. If parameters are needed for the state and stage functions, you need to provide them in simdata.

Examples

Validate Nonlinear MPC Prediction Model and Custom Functions

Create nonlinear MPC controller with six states, six outputs, and four inputs.

```
nx = 6;
ny = 6;
nu = 4;
nlobj = nlmpc(nx,ny,nu);
In standard cost function, zero weights are applied by default to one or more OVs because there
Specify the controller sample time and horizons.
Ts = 0.4:
p = 30;
c = 4;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = p;
nlobj.ControlHorizon = c;
Specify the prediction model state function and the Jacobian of the state function. For this example,
use a model of a flying robot.
nlobj.Model.StateFcn = "FlyingRobotStateFcn";
nlobj.Jacobian.StateFcn = "FlyingRobotStateJacobianFcn";
Specify a custom cost function for the controller that replaces the standard cost function.
nlobj.Optimization.CustomCostFcn = @(X,U,e,data) \ Ts*sum(sum(U(1:p,:)));\\
nlobj.Optimization.ReplaceStandardCost = true;
Specify a custom constraint function for the controller.
nlobj.Optimization.CustomEqConFcn = @(X,U,data) X(end,:)';
Validate the prediction model and custom functions at the initial states (x0) and initial inputs (u0) of
the robot.
x0 = [-10; -10; pi/2; 0; 0; 0];
u0 = zeros(nu,1);
validateFcns(nlobj,x0,u0);
Model.StateFcn is OK.
Jacobian.StateFcn is OK.
```

No output function specified. Assuming "y = x" in the prediction model.

Analysis of user-provided model, cost, and constraint functions complete.

Optimization.CustomCostFcn is OK. Optimization.CustomEqConFcn is OK.

Create Nonlinear MPC Controller with Discrete-Time Prediction Model

Create a nonlinear MPC controller with four states, two outputs, and one input.

```
nx = 4;
ny = 2;
nu = 1;
nlobj = nlmpc(nx,ny,nu);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the sample time and horizons of the controller.

```
Ts = 0.1;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 5;
```

Specify the state function for the controller, which is in the file pendulumDT0.m. This discrete-time model integrates the continuous time model defined in pendulumCT0.m using a multistep forward Euler method.

```
nlobj.Model.StateFcn = "pendulumDTO";
nlobj.Model.IsContinuousTime = false;
```

The discrete-time state function uses an optional parameter, the sample time Ts, to integrate the continuous-time model. Therefore, you must specify the number of optional parameters as 1.

```
nlobj.Model.NumberOfParameters = 1;
```

Specify the output function for the controller. In this case, define the first and third states as outputs. Even though this output function does not use the optional sample time parameter, you must specify the parameter as an input argument (Ts).

```
nlobj.Model.OutputFcn = @(x,u,Ts)[x(1); x(3)];
```

Validate the prediction model functions for nominal states x0 and nominal inputs u0. Since the prediction model uses a custom parameter, you must pass this parameter to validateFcns.

```
x0 = [0.1;0.2;-pi/2;0.3];
u0 = 0.4;
validateFcns(nlobj, x0, u0, [], {Ts});

Model.StateFcn is OK.
Model.OutputFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Create Nonlinear MPC Controller with Measured and Unmeasured Disturbances

Create a nonlinear MPC controller with three states, one output, and four inputs. The first two inputs are measured disturbances, the third input is the manipulated variable, and the fourth input is an unmeasured disturbance.

```
nlobj = nlmpc(3,1,'MV',3,'MD',[1 2],'UD',4);
```

To view the controller state, output, and input dimensions and indices, use the Dimensions property of the controller.

nlobj.Dimensions

Specify the controller sample time and horizons.

```
nlobj.Ts = 0.5;
nlobj.PredictionHorizon = 6;
nlobj.ControlHorizon = 3;
```

Specify the prediction model state function, which is in the file exocstrStateFcnCT.m.

```
nlobj.Model.StateFcn = 'exocstrStateFcnCT';
```

Specify the prediction model output function, which is in the file exocstrOutputFcn.m.

```
nlobj.Model.OutputFcn = 'exocstrOutputFcn';
```

Validate the prediction model functions using the initial operating point as the nominal condition for testing and setting the unmeasured disturbance state, x0(3), to 0. Since the model has measured disturbances, you must pass them to validateFcns.

```
x0 = [311.2639; 8.5698; 0];
u0 = [10; 298.15; 298.15];
validateFcns(nlobj,x0,u0(3),u0(1:2)');

Model.StateFcn is OK.
Model.OutputFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Input Arguments

nlmpcobj — Nonlinear MPC controller

nlmpc object

Nonlinear MPC controller, specified as an nlmpc object.

nlmpcMSobj — Nonlinear Multistage MPC controller

```
nlmpcMultistage object
```

Multistage nonlinear MPC controller, specified as an nlmpcMultistage object.

x — State values

vector

State values, specified as a vector of length N_x , where N_x is equal to nlmpcobj.Dimensions.NumberOfStates, or nlmpcMSobj.Dimensions.NumberOfStates. The state values can represent nominal conditions or an arbitrary operating point.

mv — Manipulated variable values

vector

Manipulated variable values, specified as a vector of length N_{mv} , where N_{mv} is equal to the length of nlmpcobj.Dimensions.MVIndex or nlmpcMSobj.Dimensions.MVIndex. The manipulated variable values can represent nominal conditions or an arbitrary operating point.

md — Measured disturbance values

[] (default) | vector

Measured disturbance values, specified as a vector of length N_{md} , where N_{md} is equal to the length of nlmpcobj.Dimensions.MDIndex. The measured disturbance values can represent nominal conditions or an arbitrary operating point.

If your controller has measured disturbance channels, you must specify md. If your controller does not have measured disturbance channels, specify md as [].

parameters — Parameter values

[] (default) | cell array

Parameter values used by the prediction model, custom cost function, and custom constraints, specified as a cell array of length N_p , where N_p is equal to nlmpcobj.Model.NumberOfParameters or nlmpcMSobj.Model.NumberOfParameters. The order of the parameters must match the order specified in the model functions, and each parameter must be a numeric parameter with the correct dimensions.

If your controller has parameters, you must specify parameters. If your controller does not have parameters, specify parameters as [].

ref — Output reference values

[] (default) | vector

Output reference values, specified as a vector of length N_y , where Ny is equal to nlmpcobj.Dimensions.NumberOfOutputs or nlmpcMSobj.Model.NumberOfOutputs. ref is passed to the custom cost and constraint function. The output reference values can represent nominal conditions or an arbitrary operating point.

If you do not specify ref, the controller passes a vector of zeros to the custom functions.

mvtarget — Manipulated variable targets

[] (default) | vector

Manipulated variable targets, specified as a vector of length $N_{m\nu}$, where $N_{m\nu}$ is equal to the length of nlmpcobj.Dimensions.MVIndex or nlmpcMSobj.Dimensions.MVIndex. The manipulated variable target values can represent nominal conditions or an arbitrary operating point.

mvtarget is passed to the custom cost and constraint function. If you do not specify mvtarget, the controller passes a vector of zeros to the custom functions.

simdata — Run-time simulation data structure

structure

Run-time simulation data, initially created by getSimulationData, and specified as structure with fields described in detail in nlmpcmove. For validateFcns, only the following fields are relevant.

MeasuredDisturbance — Measured disturbance values

[] (default) | row vector | array

Measured disturbance values, specified as a row vector of length N_{md} or an array with N_{md} columns, where N_{md} is the number of measured disturbances. If your multistage MPC object has any measured disturbance channel defined, you must specify MeasuredDisturbance. If your controller has no measured disturbances, this field does not exist in the structure returned by getSimulationData.

StateFcnParameters — State function parameter values

[] (default) | vector

State function parameter values, specified as a vector with length equal to the value of the Model.ParameterLength property of the multistage controller object. If Model.StateFcn needs a parameter vector, you must provide its value at runtime using this field. If your state function has no parameter, this field does not exist in the structure returned by getSimulationData.

StageFcnParameters — Stage functions parameter values

[] (default) | vector

Stage functions parameter values, specified as a vector with length equal to the sum of all the values in the Stages(i).ParameterLength properties of the multistage controller object. If any cost or constraint function defined in the Stages property needs a parameter vector, you must provide all the parameter vectors at runtime (stacked in a single column) using this field. If none of your stage functions needs any parameter, this field does not exist in the structure returned by getSimulationData.

Tips

When you provide your own analytical Jacobian functions, it is especially important that these
functions return valid Jacobian values. If validateFunctions detects large differences between
the values returned by your user-defined Jacobian functions and the finite-difference
approximation, verify the code in your Jacobian implementations.

Algorithms

For each controller function, validateFunctions checks whether the function:

- Exists on the MATLAB path
- · Has the required number of input arguments
- · Can be executed successfully without errors
- · Returns the output arguments with the correct size and dimensions
- Returns valid numerical data: that is, it does not return Inf or NaN values

For Jacobian functions, validateFunctions checks whether the returned values are comparable to a finite-difference approximation of the Jacobian values. These finite-difference values are computed using numerical perturbation.

Version History

Introduced in R2018b

See Also

 $\verb|nlmpc|| \verb|nlmpcMultistage|| \verb|nlmpcmove||$

Topics

- "Specify Prediction Model for Nonlinear MPC"
 "Specify Cost Function for Nonlinear MPC"
- "Specify Constraints for Generic Nonlinear MPC"

zpk

Convert unconstrained MPC controller to zero/pole/gain form

Syntax

```
kzpk = zpk(MPCobj)
```

Description

Use the Model Predictive Control Toolbox zpk function to convert an unconstrained MPC controller with defined sample time to zero/pole/gain form (see mpc for background). The returned controller is equivalent to the original MPC controller MPCobj when no constraints are active. You can then use Control System Toolbox software for sensitivity analysis and other diagnostic calculations.

To create or convert a generic LTI dynamical system to zero/pole/gain form instead, see zpk and "Dynamic System Models".

kzpk = zpk(MPCobj) returns the linear discrete-time dynamic controller kzpk, in zero/pole/gain form. kzpk is equivalent to the MPC controller MPCobj when no constraint is active.

Examples

Convert Unconstrained MPC Controller to Zero/Pole/Gain Form

Create a plant, a corresponding MPC object, and convert it to zero/pole/gain form.

The poles are all inside the unit circle, except the one in z=1. The position of this pole , which is due to the fact that the default noise model is an integrator, causes the controller static gain to approach infinity, in turn allowing near perfect tracking of the output reference signal.

Input Arguments

MPCobj — **Model predictive controller**

MPC controller object

Model predictive controller, specified as an MPC controller object. To create an MPC controller, use \mbox{mpc} .

Output Arguments

kzpk — zero/pole/gain form of the unconstrained MPC controller zpk object

Zero/pole/gain form of the MPC controller MPCobj when no constraint is active. This is also equivalent to zpk(ss(MPCobj))

Note If MPCobj is set to use custom state estimation, then tf returns a static gain feedback matrix from the states of the augmented discrete-time plant, including previous values of the manipulated variables, to the manipulated variables.

Version History

Introduced before R2006a

See Also

ss | tf | cloffset | mpc | set | setEstimator

Topics

"Model Predictive Control of Multi-Input Single-Output Plant"

Objects

explicitMPC

Explicit model predictive controller

Description

Explicit model predictive control uses offline computations to determine all operating regions in which the optimal control moves are determined by evaluating a linear function. Explicit MPC controllers require fewer run-time computations than traditional (implicit) model predictive controllers and are therefore useful for applications that require small sample times.

To implement explicit MPC, first design a traditional (implicit) model predictive controller for your application, and then use this controller to generate an explicit MPC controller for use in real-time control. For more information, see "Design Workflow for Explicit MPC".

Creation

To create an explicitMPC object:

- 1 Create an implicit MPC controller using an mpc object.
- 2 Define the operating range for the explicit MPC controller by creating a range structure using the generateExplicitRange function and specifying the bounds using dot notation.
- 3 Define the optimization options for converting the implicit controller into an explicit controller using the generateExplicitOptions function.
- 4 Create the explicit MPC controller based on the implicit controller, operating range, and optimization options using the generateExplicitMPC function.

Properties

MPC — Implicit MPC controller

mpc object

Implicit MPC controller, specified as an mpc object.

Range — Parameter bounds

structure

Parameter bounds that define the controller operating range, specified as a structure with the following fields.

Field	Description
State	Bounds on controller state values
Reference	Bounds on controller reference signal values
MeasuredDisturbance	Bounds on measured disturbance values
ManipulatedVariable	Bounds on manipulated variable values

Define this property using the range input argument to the generateExplicitMPC function, which you create using the generateExplicitRange function and modify using dot notation. For detailed descriptions of the range parameters, see generateExplicitRange.

OptimizationOptions — Optimization options

structure

Optimization options for the conversion computation, specified as a structure with the following fields.

Field	Description
zerotol	Zero-detection tolerance
removetol	Redundant-inequality-constraint detection tolerance
flattol	Flat region detection tolerance
normalizetol	Constraint normalization tolerance
maxiterNNLS	Maximum number of NNLS solver iterations
maxiterQP	Maximum number of QP solver iterations
maxiterBS	Maximum number of bisection method iterations
polyreduction	Method for removing redundant inequalities

Define this property using the opt input argument to the generateExplicitMPC function, which you create using the generateExplicitOptions function. For detailed descriptions of these options, see generateExplicitOptions.

PiecewiseAffineSolution — Piecewise affine solution

structure array

Piecewise affine solution for the different operating regions, specified as a structure array with N_r elements, where N_r is the number of operating regions.

Each structure element contains fields defining the inequality constraints and control law for each region. For more information on the control law and constraints, see "Design Workflow for Explicit MPC".

Field	Dimensions
F	Row vector of length N_{x} -by- N_{mv} .
G	Column vector of length N_{mv}
Н	N_c -by- N_x array
K	Column vector of length N_c

Here:

- N_x is the number of independent variables.
- N_{mv} is the number of manipulated variables.
- N_c is the number of inequality constraints for the region.

IsSimplified — Flag indicating whether the explicit control law has been simplified false (default) | true

Flag indicating whether the explicit control law has been simplified using the simplify command. If the control law is simplified, it approximates the implicit MPC controller behavior. If the control law is not simplified, it should reproduce the implicit controller behavior exactly, provided both operate within the bounds described by the Range property.

Object Functions

simplify Reduce explicit MPC controller complexity and memory requirements

plotSection Visualize explicit MPC control law as 2-D sectional plot

mpcmoveExplicit Compute optimal control using explicit MPC

sim Simulate an MPC controller in closed loop with a linear plant

mpcstate MPC controller state

getCodeGenerationData Create data structures for mpcmoveCodeGeneration

Examples

Generate Explicit MPC Controller

Generate an explicit MPC controller based upon a traditional MPC controller for a double-integrator plant.

Define the double-integrator plant.

```
plant = tf(1,[1 \ 0 \ 0]);
```

Create a traditional (implicit) MPC controller for this plant, with sample time 0.1, a prediction horizon of 10, and a control horizon of 3.

```
Ts = 0.1;
p = 10;
m = 3;
MPCobj = mpc(plant,Ts,p,m);

-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

To generate an explicit MPC controller, you must specify the ranges of parameters such as state values and manipulated variables. To do so, generate a range structure. Then, modify values within the structure to the desired parameter ranges.

```
range = generateExplicitRange(MPCobj);
```

```
-->Converting the "Model.Plant" property to state-space.
-->Converting model to discrete time.
Assuming no disturbance added to measured output channel #1.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.

range.State.Min(:) = [-10;-10];
range.State.Max(:) = [10;10];
range.Reference.Min = -2;
range.Reference.Max = 2;
range.ManipulatedVariable.Min = -1.1;
range.ManipulatedVariable.Max = 1.1;
```

Use the more robust reduction method for the computation. Use generateExplicitOptions to create a default options set, and then modify the polyreduction option.

```
opt = generateExplicitOptions(MPCobj);
opt.polyreduction = 1;
Generate the explicit MPC controller.
EMPCobj = generateExplicitMPC(MPCobj,range,opt)
Explicit MPC Controller
Controller sample time: 0.1 (seconds)
                         1
Polyhedral regions:
Number of parameters:
                          4
Is solution simplified:
                         No
                   Default Kalman gain
State Estimation:
Type 'EMPCobj.MPC' for the original implicit MPC design.
Type 'EMPCobj.Range' for the valid range of parameters.
Type 'EMPCobj.OptimizationOptions' for the options used in multi-parametric QP computation.
Type 'EMPCobj. Piecewise Affine Solution' for regions and gain in each solution.
```

Version History

Introduced in R2014b

See Also

Explicit MPC Controller | Multiple Explicit MPC Controllers

Topics

- "Explicit MPC Control of a Single-Input-Single-Output Plant"
- "Explicit MPC Control of an Aircraft with Unstable Poles"
- "Explicit MPC Control of DC Servomotor with Constraint on Unmeasured Output"
- "Explicit MPC"
- "Design Workflow for Explicit MPC"

mpc

Model predictive controller

Description

A model predictive controller uses linear plant, disturbance, and noise models to estimate the controller state and predict future plant outputs. Using the predicted plant outputs, the controller solves a quadratic programming optimization problem to determine control moves.

For more information on the structure of model predictive controllers, see "MPC Prediction Models".

Creation

Syntax

```
mpcobj = mpc(plant)
mpcobj = mpc(plant,ts)
mpcobj = mpc(plant,ts,P,M,W,MV,OV,DV)

mpcobj = mpc(model)
mpcobj = mpc(model,ts)
mpcobj = mpc(model,ts,P,M,W,MV,OV,DV)
```

Description

mpcobj = mpc(plant) creates a model predictive controller object based on the discrete-time
prediction model plant. The controller, mpcobj, inherits its control interval from plant.Ts, and its
time unit from plant.TimeUnit. All other controller properties are default values. After you create
the MPC controller, you can set its properties using dot notation.

If plant.Ts = -1, you must set the Ts property of the controller to a positive value before designing and simulating your controller.

mpcobj = mpc(plant,ts) creates a model predictive controller based on the specified plant model
and sets the Ts property of the controller. If plant is:

- A continuous-time model, then the controller discretizes the model for prediction using sample time ts
- A discrete-time model with a specified sample time, the controller resamples the plant for prediction using sample time ts
- A discrete-time model with an unspecified sample time (plant.Ts = -1), it inherits the sample time ts when used for predictions.

mpcobj = mpc(plant, ts, P, M, W, MV, OV, DV) specifies the following controller properties. If any
of these values are omitted or empty, the default values apply.

P sets the PredictionHorizon property.

- M sets the ControlHorizon property.
- W sets the Weights property.
- MV sets the ManipulatedVariables property.
- OV sets the OutputVariables property.
- DV sets the DisturbanceVariables property.

mpcobj = mpc(model) creates a model predictive controller object based on the specified
prediction model set, which includes the plant, input disturbance, and measurement noise models
along with the nominal conditions at which the models were obtained. When you do not specify a
sample time, the plant model, model.Plant, must be a discrete-time model. This syntax sets the
Model property of the controller.

mpcobj = mpc(model,ts) creates a model predictive controller based on the specified plant model and sets the Ts property of the controller to ts. If model.Plant is a discrete-time LTI model with an unspecified sample time (model.Plant.Ts = -1), it inherits the sample time ts when used for predictions.

mpcobj = mpc(model,ts,P,M,W,MV,OV,DV) specifies additional controller properties. If any of these values are omitted or empty, the default values apply.

Input Arguments

plant — Plant prediction model

LTI model | identified linear model

Plant prediction model, specified as either an LTI model or a linear System Identification Toolbox model. The specified plant corresponds to the Model. Plant property of the controller.

If you do not specify a sample time when creating your controller, plant must be a discrete-time model. For prediction, plant is discretized or resampled if needed using mpcobj. Ts as sample time. Delays, if present, are incorporated in the resulting discrete time model.

For more information on MPC prediction models, see "MPC Prediction Models".

Note Direct feedthrough from manipulated variables to any output in plant is not supported.

Example: tf(10,[1 10])

model — Prediction model

structure

Prediction model, specified as a structure with the same format as the Model property of the controller. If you do not specify a sample time when creating your controller, model. Plant must be a discrete-time model.

For more information on MPC prediction models, see "MPC Prediction Models".

Properties

Ts — Controller sample time

positive scalar

Controller sample time, specified as a positive finite scalar. The controller uses a discrete-time model with sample time Ts for prediction. The time unit is inherited from plant.TimeUnit.

Example: mpcobj.Ts = 0.1

PredictionHorizon — Prediction horizon

10 + delay-dependent steps (default) | positive integer

Prediction horizon steps, specified as a positive integer. The product of PredictionHorizon and Ts is the prediction time; that is, how far the controller looks into the future.

If you specify a prediction horizon that is not larger than the number of steps necessary to cover the longest delay among all the input-output channels, Nd = max(mpcobj.Model.Plant.IODelay(:))/mpcobj.Ts, then the software automatically increases the prediction horizon by floor(Nd).

Example: mpcobj.PredictionHorizon = 15

ControlHorizon — Control horizon

2 (default) | positive integer | vector of positive integers

Control horizon, specified as one of the following:

- Positive integer, m, between 1 and p, inclusive, where p is equal to PredictionHorizon. In this case, the controller computes m free control moves occurring at times k through k+m-1, and holds the controller output constant for the remaining prediction horizon steps from k+m through k+p-1. Here, k is the current control interval.
- Vector of positive integers $[m_1, m_2, ...]$, specifying the lengths of blocking intervals. By default the controller computes M blocks of free moves, where M is the number of blocking intervals. The first free move applies to times k through $k+m_1-1$, the second free move applies from time $k+m_1$ through $k+m_1+m_2-1$, and so on. Using block moves can improve the robustness of your controller. The sum of the values in ControlHorizon must match the prediction horizon p. If you specify a vector whose sum is:
 - Less than the prediction horizon, then the controller adds a blocking interval. The length of
 this interval is such that the sum of the interval lengths is p. For example, if p=10 and you
 specify a control horizon of ControlHorizon=[1 2 3], then the controller uses four
 intervals with lengths [1 2 3 4].
 - Greater than the prediction horizon, then the intervals are truncated until the sum of the interval lengths is equal to p. For example, if p=10 and you specify a control horizon of ControlHorizon= [1 2 3 6 7], then the controller uses four intervals with lengths [1 2 3 4].

For more information on manipulated variable blocking, see "Manipulated Variable Blocking".

Example: mpcobj.ControlHorizon = 3

Model — Prediction model and nominal conditions

structure

Prediction model and nominal conditions, specified as a structure with the following fields. For more information on the MPC prediction model, see "MPC Prediction Models" and "Controller State Estimation".

Plant — Plant prediction model

LTI model | identified linear model

Plant prediction model, specified as either an LTI model or a linear System Identification Toolbox model.

Note Direct feedthrough from manipulated variables to any output in plant is not supported.

Example: mpcobj.Model.Plant = ss(-1,1,1,0)

Disturbance — Model describing expected unmeasured disturbances

LTI model

Model describing expected unmeasured disturbances, specified as an LTI model. This model is required only when the plant has unmeasured disturbances. You can set this disturbance model directly using dot notation or using the setindist function.

By default, input disturbances are expected to be integrated white noise. To model the signal, an integrator with dimensionless unity gain is added for each unmeasured input disturbance, unless the addition causes the controller to lose state observability. In that case, the disturbance is expected to be white noise, and so, a dimensionless unity gain is added to that channel instead.

Example: mpcobj.Model.Disturbance = tf(5,[1 5])

${\tt Noise-Model\ describing\ expected\ output\ measurement\ noise}$

ITI model

Model describing expected output measurement noise, specified as an LTI model.

By default, measurement noise is expected to be white noise with unit variance. To model the signal, a dimensionless unity gain is added for each measured channel.

Example: mpcobj.Model.Noise = zpk(0, -1, 1)

${\tt Nominal-Nominal\ operating\ point\ at\ which\ plant\ model\ is\ linearized}$

structure

Nominal operating point at which plant model is linearized, specified as a structure with the following fields.

Field	Description	Default
Х	Plant state at operating point, specified as a column vector with length equal to the number of states in Model.Plant.	zero vector
U	Plant input at operating point, including manipulated variables and measured and unmeasured disturbances, specified as a column vector with length equal to the number of inputs in Model.Plant.	zero vector
Υ	Plant output at operating point, including measured and unmeasured outputs, specified as a column vector with length equal to the number of outputs in Model.Plant.	zero vector

Field	Description	Default
DX	For continuous-time models, DX is the state derivative at operating point: $DX=f(X,U)$. For discrete-time models, $DX=x(k+1)-x(k)=f(X,U)-X$. Specify DX as a column vector with length equal to the number of states in Model.Plant.	zero vector

ManipulatedVariables — Manipulated variable information, bounds, and scale factors structure array

Manipulated Variable (MV) information, bounds, and scale factors, specified as a structure array with N_{mv} elements, where N_{mv} is the number of manipulated variables. To access this property, you can use the alias MV instead of ManipulatedVariables.

Note Rates refer to the difference $\Delta u(k) = u(k) - u(k-1)$. Constraints and weights based on derivatives du/dt of continuous-time input signals must be properly reformulated for the discrete-time difference $\Delta u(k)$, using the approximation $du/dt \cong \Delta u(k)/T_s$.

Each structure element has the following fields.

Min - MV lower bound

-Inf (default) | scalar | vector

Lower bound for a given manipulated variable, specified as a scalar or vector. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: mpcobj.ManipulatedVariables(1).Min = -5

Max — MV upper bound

Inf (default) | scalar | vector

Upper bound for a given manipulated variable, specified as a scalar or vector. By default, this upper bound is Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: mpcobj.ManipulatedVariables(1).Max = 5

MinECR — MV lower bound softness

0 (default) | nonnegative scalar | vector

Softness of the lower bound for a given manipulated variable. A larger equal concern for relaxation (ECR) value indicates a softer constraint, specified as a nonnegative scalar or vector. By default, MV lower bounds are hard constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR value over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR value is used for the remaining steps of the prediction horizon.

Example: mpcobj.ManipulatedVariables(1).MinECR = 0.01

MaxECR — MV upper bound

0 (default) | nonnegative scalar | vector

Softness of the upper bound for a given manipulated variable. A larger equal concern for relaxation (ECR) value indicates a softer constraint, specified as a nonnegative scalar or vector. By default, MV upper bounds are hard constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR value over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR value is used for the remaining steps of the prediction horizon.

Example: mpcobj.ManipulatedVariables(1).MaxECR = 0.01

RateMin — MV rate of change lower bound

-Inf (default) | nonpositive scalar | vector

Lower bound for the rate of change of a given manipulated variable, specified as a nonpositive scalar or vector. The MV rate of change is defined as MV(k) - MV(k-1), where k is the current time. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: mpcobj.ManipulatedVariables(1).RateMin = -2

RateMax — MV rate of change upper bound

Inf (default) | nonnegative scalar | vector

Upper bound for the rate of change of a given manipulated variable, specified as a nonnegative scalar or vector. The MV rate of change is defined as MV(k) - MV(k-1), where k is the current time. By default, this lower bound is Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: mpcobj.ManipulatedVariables(1).RateMax = 2

RateMinECR — MV rate of change lower bound softness

0 (default) | nonnegative finite scalar | vector

Softness of the lower bound for the rate of change of a given manipulated variable. A larger equal concern for relaxation (ECR) value indicates a softer constraint, specified as a nonnegative finite scalar or vector. By default, MV rate of change lower bounds are hard constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR values over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR values are used for the remaining steps of the prediction horizon.

Example: mpcobj.ManipulatedVariables(2).RateMinECR = 0.01

RateMaxECR — MV rate of change upper bound softness

0 (default) | nonnegative finite scalar | vector

Softness of the upper bound for the rate of change of a given manipulated variable. A larger equal concern for relaxation (ECR) value indicates a softer constraint, specified as a nonnegative finite scalar or vector. By default, MV rate of change upper bounds are hard constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR values over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR values are used for the remaining steps of the prediction horizon.

Example: mpcobj.ManipulatedVariables(2).RateMaxECR = 0.01

Target — MV targets

'nominal' (default) | scalar | vector

Targets for a given manipulated variable, specified as a scalar, vector, or as 'nominal' (default). When Target is 'nominal', then the manipulated variable targets correspond to mpcobj.Model.Nominal.U.

To use the same target across the prediction horizon, specify a scalar value.

To vary the target over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final value is used for the remaining steps of the prediction horizon.

You might want to set target values for some manipulated variables, along with corresponding nonzero cost function weights, for economic or operational reasons, whenever you have more manipulated variables than plant outputs. For more information, see "Design MPC Controller for Nonsquare Plants" and "Setting Targets for Manipulated Variables".

Example: mpcobj.ManipulatedVariables(2).Target = [0.3 0.2]

Name — MV name

string | character vector

Name of a given manipulated variable, specified as a string or character vector. This is a read-only property. To modify the names of manipulated variables, use mpcobj.Model.Plant.InputName.

Example: mpcobj.ManipulatedVariables(2).Name

Units — MV units

"" (default) | string | character vector

Units of a given manipulated variable, specified as a string or character vector. This is a read-only property. To modify the units of manipulated variables, use mpcobj.Model.Plant.InputUnit.

Example: mpcobj.ManipulatedVariables(2).Units

ScaleFactor — MV scale factor

1 (default) | positive finite scalar

Scale factor of a given manipulated variable, specified as a positive finite scalar. Specifying the proper scale factor can improve numerical conditioning for optimization. In general, use the amplitude of the operating range of the manipulated variable. For more information, see "Specify Scale Factors".

Example: mpcobj.ManipulatedVariables(1).ScaleFactor = 10

Type — MV type

```
'continuous' (default) | 'integer' | 'binary' | vector
```

Type of a given manipulated variable, specified as:

- 'continuous' This indicates that the manipulated variable is continuous.
- 'binary' This restricts the manipulated variable to be either 0 or 1.
- 'integer' This restricts the manipulated variable to be an integer.
- A vector containing all the possible values This restricts the manipulated variable to the specified values, for example mpcobj.MV(1).Type = [-1,0,0.5,1,2];.

By default, the type is set to 'continuous'.

For more information, see "Discrete Control Set MPC".

```
Example: mpcobj.ManipulatedVariables(1).Type = 'binary'
```

OutputVariables — Output variable information, bounds, and scale factors

structure array

Output variable (OV) information, bounds, and scale factors, specified as a structure array with N_y elements, where N_y is the number of output variables. To access this property, you can use the alias OV instead of OutputVariables.

Each structure element has the following fields.

Min — OV lower bound

```
-Inf (default) | scalar | vector
```

Lower bound for a given output variable, specified as a scalar or vector. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

```
Example: mpcobj.OutputVariables(1).Min = -10
```

Max — OV upper bound

Inf (default) | scalar | vector

Upper bound for a given output variable, specified as a scalar or vector. By default, this upper bound is Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: mpcobj.OutputVariables(1).Max = 10

MinECR — OV lower bound softness

1 (default) | nonnegative finite scalar | vector

Softness of the lower bound for a given output variable. A larger equal concern for relaxation (ECR) value indicates a softer constraint, specified as a nonnegative finite scalar or vector. By default, OV upper bounds are soft constraints.

To avoid creating an infeasible optimization problem at run time, it is best practice to use soft OV bounds.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR value over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR value is used for the remaining steps of the prediction horizon.

Example: mpcobj.OutputVariables(1).MinECR = 5

MaxECR — OV upper bound softness

1 (default) | nonnegative finite scalar | vector

Softness of the upper bound for a given output variable. A larger equal concern for relaxation (ECR) value indicates a softer constraint, specified as a nonnegative finite scalar or vector. By default, OV lower bounds are soft constraints.

To avoid creating an infeasible optimization problem at run time, it is best practice to use soft OV bounds.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR value over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR value is used for the remaining steps of the prediction horizon.

Example: mpcobj.OutputVariables(1).MaxECR = 10

Name — OV name

string | character vector

Name of a given output variable, specified as a string or character vector. This is a read-only property. To modify the names of output variables, use mpcobj.Model.Plant.OutputName

Example: mpcobj.OutputVariables(2).Name

Units — OV units

"" (default) | string | character vector

Units of a given output variable, specified as a string or character vector. This is a read-only property. To modify the names of output variables, use mpcobj.Model.Plant.OutputUnit.

Example: mpcobj.OutputVariables(2).Units

ScaleFactor — OV scale factor

1 (default) | positive finite scalar

Scale factor of a given output variable, specified as a positive finite scalar. Specifying the proper scale factor can improve numerical conditioning for optimization. In general, use the operating range of the output variable. For more information, see "Specify Scale Factors".

Example: mpcobj.OutputVariables(1).ScaleFactor = 20

DisturbanceVariables — **Input disturbance variable information and scale factors** structure array

Disturbance variable (DV) information and scale factors, specified as a structure array with N_d elements, where N_d is the total number of measured and unmeasured disturbance inputs. The order of the disturbance signals within <code>DisturbanceVariables</code> is the following: the first N_{md} entries relate to measured input disturbances, the last N_{ud} entries relate to unmeasured input disturbances.

To access this property, you can use the alias DV instead of DisturbanceVariables.

Each structure element has the following fields.

Name — DV name

string | character vector

DV name, specified as a string or character vector. This is a read-only property. To modify the names of disturbance variables, use mpcobj.Plant.Inputname.

Example: mpcobj.DisturbanceVariables(1).Name

Units — OV units

"" (default) | string | character vector

OV units, specified as a string or character vector. This is a read-only property. To modify the units of disturbance variables, use mpcobj.Model.Plant.InputUnit.

Example: mpcobj.DisturbanceVariables(1).Units

ScaleFactor — DV scale factor

1 (default) | positive finite scalar

DV scale factor, specified as a positive finite scalar. Specifying the proper scale factor can improve numerical conditioning for optimization. For more information, see "Specify Scale Factors".

Example: mpcobj.DisturbanceVariables(1).ScaleFactor = 15

Weights — Standard cost function tuning weights

structure

Standard cost function tuning weights, specified as a structure. The controller applies these weights to the scaled variables. Therefore, the tuning weights are dimensionless values.

The format of OutputWeights must match the format of the Weights.OutputVariables property of the controller object. For example, you cannot specify constant weights across the prediction horizon in the controller object, and then specify time-varying weights using mpcmoveopt.

Weights has the following fields. The values of these fields depend on whether you use the standard or alternative cost function. For more information on these cost functions, see "Optimization Problem".

ManipulatedVariables — Manipulated variable tuning weights

row vector | array

Manipulated variable tuning weights, which penalize deviations from MV targets, specified as a row vector or array of nonnegative values. The default weight for all manipulated variables is 0.

To use the same weights across the prediction horizon, specify a row vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

If you use the alternative cost function, specify Weights.ManipulatedVariables as a cell array that contains the N_{mv} -by- N_{mv} R_u matrix. For example, mpcobj.Weights.ManipulatedVariables = {Ru}. R_u must be a positive semidefinite matrix. Varying the R_u matrix across the prediction horizon Is not supported. For more information, see "Alternative Cost Function".

Example: mpcobj.Weights.ManipulatedVariables = [0.1 0.2]

${\tt ManipulatedVariablesRate-Manipulated\ variable\ rate\ tuning\ weights}$

row vector | array | cell array

Manipulated variable rate tuning weights, which penalize large changes in control moves, specified as a row vector or array of nonnegative values. The default weight for all manipulated variable rates is 0.1.

To use the same weights across the prediction horizon, specify a row vector of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable rate tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

Note It is best practice to use nonzero manipulated variable rate weights. If all manipulated variable rate weights are strictly positive, the resulting QP problem is strictly convex. If some weights are zero, the QP Hessian could be positive semidefinite. To keep the QP problem strictly convex, when the condition number of the Hessian matrix $K_{\Delta U}$ is larger than 10^{12} , the quantity 10*sqrt(eps) is added to each diagonal term. See "Cost Function".

If you use the alternative cost function, specify Weights.ManipulatedVariablesRate as a cell array that contains the N_{mv} -by- N_{mv} $R_{\Delta u}$ matrix. For example,

mpcobj.Weights.ManipulatedVariablesRate = {Rdu}. $R_{\Delta u}$ must be a positive semidefinite matrix. Varying the $R_{\Delta u}$ matrix across the prediction horizon Is not supported. For more information, see "Alternative Cost Function".

Example: mpcobj.Weights.ManipulatedVariablesRate = [0.1 0.1]

OutputVariables — Output variable tuning weights

vector | array

Output variable tuning weights, which penalize deviation from output references, specified as a row vector or array of nonnegative values. The default weight for all output variables is 1.

To use the same weights across the prediction horizon, specify a row vector of length N_y , where N_y is the number of output variables.

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, specify an array with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the output variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

If you use the alternative cost function, specify Weights.OutputVariables as a cell array that contains the N_y -by- N_y Q matrix. For example, mpcobj.Weights.OutputVariables = $\{0\}$. Q must be a positive semidefinite matrix. Varying the Q matrix across the prediction horizon Is not supported. For more information, see "Alternative Cost Function".

Example: mpcobj.Weights.OutputVariables = [1 1]

ECR — Slack variable tuning weight

1e5 (default) | positive scalar

Slack variable tuning weight, specified as a positive scalar. Increase or decrease the equal concern for relaxation (ECR) weight to make all soft constraints harder or softer, respectively.

Example: mpcobj.Weights.ECR = 1e4

Optimizer — **QP optimization parameters**

structure

QP optimization parameters, specified as a structure with the following fields. The first four fields, Algorithm, ActiveSetOptions, InteriorPointOptions and MixedIntegerOptions, are related to the built in solvers. If you chose to use a custom solver for simulation (by setting CustomSolver to true) these four fields are ignored for simulation. Likewise, if you chose to use a custom solver for code generation (by setting CustomSolverCodeGen to true) these four fields are ignored for code generation.

For more information on the supported QP solvers, see "QP Solvers".

Algorithm — QP solver algorithm

```
'active-set' (default) | 'interior-point'
```

QP solver algorithm, specified as one of the following:

- 'active-set' Solve the QP problem using the KWIK active-set algorithm.
- 'interior-point' Solve the QP problem using a primal-dual interior-point algorithm with Mehrotra predictor-corrector.

For applications that require solving QP problems, you can also access the active-set and interior-point algorithms using the mpcActiveSetSolver and mpcInteriorPointSolver functions, respectively.

Example: mpcobj.Optimizer.Algorithm = 'interior-point'

ActiveSetOptions — Active-set QP solver settings

structure

Active-set QP solver settings, specified as a structure. These settings apply only when Algorithm is 'active-set', and the type property of all manipulated variables is 'continuous'.

You can specify the following active-set optimizer settings.

MaxIterations — Maximum number of iterations

'default' (default) | positive integer

Maximum number of iterations allowed when computing the QP solution, specified as one of the following:

- 'default' The MPC controller automatically computes the maximum number of QP solver iterations as $4(n_c + n_v)$, where:
 - n_c is the total number of constraints across the prediction horizon.
 - n_{v} is the total number of optimization variables across the control horizon.

The default MaxIterations value has a lower bound of 120.

- Positive integer The QP solver stops after the specified number of iterations. If the solver fails to converge in the final iteration, the controller:
 - Freezes the controller movement if UseSuboptimalSolution is false.
 - Applies the suboptimal solution reached after the final iteration if UseSuboptimalSolution is true.

Note The default MaxIterations value can be very large for some controller configurations, such as those with large prediction and control horizons. When simulating such controllers, if the QP solver cannot find a feasible solution, the simulation can appear to stop responding, since the solver continues searching for a solution until the number of iterations reach MaxIterations.

Example: mpcobj.Optimizer.ActiveSetOptions.MaxIterations = 2000

$\label{lem:constraint} \textbf{ConstraintTolerance} \ - \ \textbf{Tolerance} \ \textbf{used to verify that inequality constraints are satisfied} \ 1\text{e-}6 \ (\text{default}) \ | \ positive \ scalar \\$

Tolerance used to verify that inequality constraints are satisfied by the optimal solution, specified as a positive scalar. A larger ConstraintTolerance value allows for larger constraint violations.

Example: mpcobj.Optimizer.ActiveSetOptions.ConstraintTolerance = 1e-5

UseWarmStart — Option indicating whether to warm start each QP solver iteration true (default) | false

Option indicating whether to *warm start* each QP solver iteration by passing in a list of active inequalities from the previous iteration, specified as a logical value. Inequalities are active when their equal portion is true.

Example: mpcobj.Optimizer.ActiveSetOptions.UseWarmStart = true

InteriorPointOptions — Interior-point QP solver settings

structure

Interior-point QP solver settings, specified as a structure. These settings apply only when Algorithm is 'interior-point', and the type property of all manipulated variables is 'continuous'.

You can specify the following interior-point optimizer settings.

MaxIterations — Maximum number of iterations

50 (default) | positive integer

Maximum number of iterations allowed when computing the QP solution, specified as a positive integer. The QP solver stops after the specified number of iterations. If the solver fails to converge in the final iteration, the controller:

- Freezes the controller movement if UseSuboptimalSolution is false.
- Applies the suboptimal solution reached after the final iteration if UseSuboptimalSolution is true.

Example: mpcobj.Optimizer.InteriorPointOptions.MaxIterations = 30

ConstraintTolerance — Tolerance used to verify that equality and inequality constraints are satisfied

1e-6 (default) | positive scalar

Tolerance used to verify that equality and inequality constraints are satisfied by the optimal solution, specified as a positive scalar. A larger ConstraintTolerance value allows for larger constraint violations.

Example: mpcobj.Optimizer.InteriorPointOptions.ConstraintTolerance = 1e-5

OptimalityTolerance — Termination tolerance for first-order optimality (KKT dual residual)

1e-6 (default) | positive scalar

Termination tolerance for first-order optimality (KKT dual residual), specified as a positive scalar.

Example: mpcobj.Optimizer.InteriorPointOptions.OptimalityTolerance = 1e-5

ComplementarityTolerance — Termination tolerance for first-order optimality (KKT average complementarity residual)

1e-8 (default) | positive scalar

Termination tolerance for first-order optimality (KKT average complementarity residual), specified as a positive scalar. Increasing this value improves robustness, while decreasing this value increases accuracy.

Example: mpcobj.Optimizer.InteriorPointOptions.ComplementarityTolerance = 1e-6

StepTolerance — **Termination tolerance for decision variables**

1e-8 (default) | positive scalar

Termination tolerance for decision variables, specified as a positive scalar.

Example: mpcobj.Optimizer.InteriorPointOptions.StepTolerance = 1e-7

MixedIntegerOptions — Mixed-integer QP solver settings

structure

Mixed-integer QP solver settings, specified as a structure. This setting apply when any manipulated variable has a type property which is not 'continuous'. In this case, a built it mixed-integer KWIK algorithm that implements a branch and bound method is used.

You can specify the following mixed-integer QP optimizer settings.

MaxIterations — Maximum number of iterations

1000 (default) | positive integer

Maximum number of iterations allowed when computing the mixed-integer QP solution, specified as a positive integer. The mixed-integer QP solver stops after the specified number of iterations. If the solver fails to converge in the final iteration, the controller:

- Freezes the controller movement if UseSuboptimalSolution is false.
- Applies the suboptimal solution reached after the final iteration if UseSuboptimalSolution is true.

Example: mpcobj.Optimizer.MixedIntegerOptions.MaxIterations = 500

ConstraintTolerance — Tolerance used to verify that equality and inequality constraints are satisfied

1e-6 (default) | positive scalar

Tolerance used to verify that equality and inequality constraints are satisfied by the optimal solution, specified as a positive scalar. A larger ConstraintTolerance value allows for larger constraint violations.

Example: mpcobj.Optimizer.MixedIntegerOptions.ConstraintTolerance = 1e-5

DiscreteConstraintTolerance — Tolerance used to verify that constraints on the discrete manipulated variables are satisfied

1e-6 (default) | positive scalar

Tolerance used to verify that constraints in the discrete manipulated variables are satisfied by the optimal solution, specified as a positive scalar. A larger <code>DiscreteConstraintTolerance</code> value allows for larger constraint violations.

Example: mpcobj.Optimizer.MixedIntegerOptions.DiscreteConstraintTolerance =
1e-5

RoundingAtRootNode — Option to round the solution at the root node $1 (default) \mid 0$

Option to round the solution at the root node, specified as a boolean. When RoundingAtRootNode=1, the solver rounds the solution of the relaxed QP problem solved at the root node of the search tree, so that discrete constraints are satisfied. Then, an additional QP is solved with respect to the remaining (continuous) variables. If such a QP has a feasible solution, the corresponding cost is used as a valid upper-bound on the optimal solution of the original mixed-integer problem. Having such an upper-bound may eliminate entire subtrees in the rest of the

execution of the solver and accelerate the solution of the following QP relaxations. Unless the number of iterations MaxIterations is small, it is worth setting RoundingAtRootNode=1. Otherwise, setting RoundingAtRootNode=0 avoids solving the additional QP.

Example: mpcobj.Optimizer.MixedIntegerOptions.RoundingAtRootNode = true

MaxPendingNodes — Maximum number of pending nodes

1000 (default) | positive scalar

This is the maximum number of pending QP relaxations that can be stored. It determines the memory allocated to store all pending QP relaxations, which is proportional to (2*m + 3*Nd)*MaxPendingNodes, where m is the number of inequality constraints, and Nd is the number of discrete variables. If the number of pending relaxations exceeds MaxPendingNodes then the solver is stopped with status code -3, -4 or -5.

Example: mpcobj.Optimizer.MixedIntegerOptions.MaxPendingNodes = 2000

MinOutputECR — Minimum value allowed for output constraint ECR values

0 (default) | nonnegative scalar

Minimum value allowed for output constraint equal concern for relaxation (ECR) values, specified as a nonnegative scalar. A value of 0 indicates that hard output constraints are allowed. If either of the OutputVariables.MinECR or OutputVariables.MaxECR properties of an MPC controller are less than MinOutputECR, a warning is displayed and the value is raised to MinOutputECR during computation.

Example: mpcobj.Optimizer.MinOutputECR = 1e-10

UseSuboptimalSolution — **Option indicating whether a suboptimal solution is acceptable** false (default) | true

Option indicating whether a suboptimal solution is acceptable, specified as a logical value. When the QP solver reaches the maximum number of iterations without finding a solution (the exit Option is θ), the controller:

- Freezes the MV values if UseSuboptimalSolution is false
- Applies the suboptimal solution found by the solver after the final iteration if UseSuboptimalSolution is true

To specify the maximum number of iterations, depending on the value of Algorithm, use either ActiveSetOptions.MaxIterations or InteriorPointOptions.MaxIterations.

Example: mpcobj.Optimizer.UseSuboptimalSolution = true

CustomSolver — **Option indicating whether to use a custom QP solver for simulation** false (default) | true

Option indicating whether to use a custom QP solver for simulation, specified as a logical value. If CustomSolver is true, the user must provide an mpcCustomSolver function on the MATLAB path.

This custom solver is not used for code generation. To generate code for a controller with a custom solver, use CustomSolverCodeGen.

If CustomSolver is true, the controller does not require the custom solver to honor the settings in either ActiveSetOptions or InteriorPointOptions.

You can also use the function setCustomSolver to automatically configure mpcobj to use the active-set algorithm of quadprog as a custom QP solver for both simulation and code generation.

For more information on using a custom QP solver see, "QP Solvers".

```
Example: mpcobj.Optimizer.CustomSolver = true
```

CustomSolverCodeGen — Option indicating whether to use a custom QP solver for code generation

```
false (default) | true
```

Option indicating whether to use a custom QP solver for code generation, specified as a logical value. If CustomSolverCodeGen is true, the user must provide an mpcCustomSolverCodeGen function on the MATLAB path.

This custom solver is not used for simulation. To simulate a controller with a custom solver, use CustomSolver.

You can also use the function setCustomSolver to automatically configure mpcobj to use the active-set algorithm of quadprog as a custom QP solver for both simulation and code generation.

For more information on using a custom QP solver see, "QP Solvers".

```
Example: mpcobj.Optimizer.CustomSolverCodeGen = true
```

Notes — User notes

{} (default) | cell array of character vectors

User notes associated with the MPC controller, specified as a cell array of character vectors.

```
Example: mpcobj.Notes = {'Longitudinal Controller'; 'Version 2.1'}
```

UserData — User data

```
[] (default) | any MATLAB data
```

User data associated with the MPC controller, specified as any MATLAB data, such as a cell array or structure.

```
Example: mpcobj.UserData = {'Parameters',0.2,[3 4]'}
```

History — Controller creation date and time

vector

This property is read-only.

Controller creation date and time, specified as a vector with the following elements:

- History(1) Year
- History(2) Month
- History(3) Day
- History(4) Hours
- History(5) Minutes
- History(6) Seconds

Use datestr(mpcobj.History) to display the controller creation date as a character vector.

Example: mpcobj.History = datevec(now)

Object Functions

review Examine MPC controller for design errors and stability problems at run

time

mpcmove Compute optimal control action and update controller states sim Simulate an MPC controller in closed loop with a linear plant

mpcstate MPC controller state

Examples

Create MPC Controller with Specified Prediction and Control Horizons

Create a plant model with the transfer function $(s + 1)/(s^2 + 2s)$.

```
Plant = tf([1 1],[1 2 0]);
```

The plant is SISO, so its input must be a manipulated variable and its output must be measured. In general, it is good practice to designate all plant signal types using either the setmpcsignals command, or the LTI InputGroup and OutputGroup properties.

Specify a sample time for the controller.

```
Ts = 0.1;
```

Define bounds on the manipulated variable, u, such that $-1 \le u \le 1$.

```
MV = struct('Min', -1, 'Max', 1);
```

MV contains only the upper and lower bounds on the manipulated variable. In general, you can specify additional MV properties. When you do not specify other properties, their default values apply.

Specify a 20-interval prediction horizon and a 3-interval control horizon.

```
p = 20;
m = 3;
```

Create an MPC controller using the specified values. The fifth input argument is empty, so default tuning weights apply.

```
MPCobj = mpc(Plant,Ts,p,m,[],MV);
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Algorithms

To minimize computational overhead, model predictive controller creation occurs in two phases. The first happens at creation when you use the mpc function, or when you change a controller property.

Creation includes basic validity and consistency checks, such as signal dimensions and nonnegativity of weights.

The second phase is initialization, which occurs when you use the object for the first time in a simulation or analytical procedure. Initialization computes all constant properties required for efficient numerical performance, such as matrices defining the optimal control problem and state estimator gains. Additional, diagnostic checks occur during initialization, such as verification that the controller states are observable.

By default, both phases display informative messages in the command window. You can turn these messages on or off using the mpcverbosity function.

Alternative Functionality

You can also create model predictive controllers using the **MPC Designer** app.

Version History

Introduced before R2006a

Support for implementing economic MPC using a linear MPC controller has been removed $Errors\ starting\ in\ R2018b$

Support for implementing economic MPC using a linear MPC controller has been removed. Implement economic MPC using a nonlinear MPC controller instead. For more information on nonlinear MPC controllers, see "Nonlinear MPC".

Update Code

If you previously saved a linear MPC object configured with custom cost or constraint functions, the software generates a warning when the object is loaded and an error if it is simulated. To suppress the error and warning messages and continue using your linear MPC controller, mpcobj, without the custom costs and constraints, set the IsEconomicMPC option to false.

mpcobj.IsEconomicMPC = false;

To implement your economic MPC controller using a nonlinear MPC object:

- 1 Create an nlmpc object.
- 2 Convert your custom cost function to the format required for nonlinear MPC. For more information on nonlinear MPC cost functions, see "Specify Cost Function for Nonlinear MPC".
- **3** Convert your custom constraint function to the format required for nonlinear MPC. For more information on nonlinear MPC constraints, see "Specify Constraints for Generic Nonlinear MPC".
- Implement your linear prediction model using state and output functions. For more information on nonlinear MPC prediction models, see "Specify Prediction Model for Nonlinear MPC".

See Also

Functions

setmpcsignals | get | set | mpcprops | mpcverbosity | review | cloffset | getEstimator |
setEstimator | buildMEX | mpcmove | mpcmoveCodeGeneration | mpcmoveAdaptive |
mpcmoveMultiple | sim

Objects

mpcstate | mpcsimopt | mpcmoveopt | explicitMPC

Blocks

MPC Controller | Adaptive MPC Controller | Multiple MPC Controllers

- "Design MPC Controller at the Command Line"
 "Model Predictive Control of Multi-Input Single-Output Plant"
- "What is Model Predictive Control?"
- "MPC Prediction Models"

mpcmoveopt

Option set for mpcmove function

Description

To specify options for the mpcmove, mpcmoveAdaptive, and mpcmoveMultiple functions, use an mpcmoveopt object.

Using this object, you can specify run-time values for a subset of controller properties, such as tuning weights and constraints. If you do not specify a value for one of the mpcmoveopt properties, the value of the corresponding controller option is used instead.

Creation

Syntax

options = mpcmoveopt

Description

options = mpcmoveopt creates a default set of options for the mpcmove function. To modify the property values, use dot notation.

Properties

OutputWeights — Output variable tuning weights

[] (default) | vector | array

Output variable tuning weights that replace the Weights.OutputVariables property of the controller at run time, specified as a vector or array of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length N_y , where N_y is the number of output variables.

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, specify an array with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the output variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

The format of OutputWeights must match the format of the Weights.OutputVariables property of the controller object. For example, you cannot specify constant weights across the prediction horizon in the controller object, and then specify time-varying weights using mpcmoveopt.

MVWeights — Manipulated variable tuning weights

[] (default) | vector | array

Manipulated variable tuning weights that replace the Weights.ManipulatedVariables property of the controller at run time, specified as a vector or array of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

The format of MVWeights must match the format of the Weights.ManipulatedVariables property of the controller object. For example, you cannot specify constant weights across the prediction horizon in the controller object, and then specify time-varying weights using mpcmoveopt.

MVRateWeights — Manipulated variable rate tuning weights

```
[] (default) | vector | array
```

Manipulated variable rate tuning weights that replace the Weights.ManipulatedVariablesRate property of the controller at run time, specified as a vector or array of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable rate tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

The format of MVRateWeights must match the format of the Weights.ManipulatedVariablesRate property of the controller object. For example, you cannot specify constant weights across the prediction horizon in the controller object, and then specify time-varying weights using mpcmoveopt.

ECRWeight — Slack variable tuning weight

[] (default) | positive scalar

Slack variable tuning weight that replaces the Weights. ECR property of the controller at run time, specified as a positive scalar.

OutputMin — Output variable lower bounds

[] (default) | row vector | matrix

Output variable lower bounds, specified as a row vector of length N_y or as a matrix with N_y columns, where N_y is the number of output variables.

If you did not specify the <code>OutputVariables(i).Min</code> property of the <code>mpc</code> object, then specifying <code>OutputMin</code> results in an error when you execute <code>mpcmove</code>.

To change the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with N_y columns and up to p rows. Here, N_y is the number of plant outputs, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row are used for the remaining steps of the prediction horizon.

OutputMin(:,i) replaces the OutputVariables(i). Min property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar OutputVariables(i). Min in the mpc object (a constant bound for the ith plant output to be applied to all prediction steps)

OutputMin Dimension	Replacement Behavior
Scalar OutputMin (single output, constant bound)	OutputMin replaces the constant bound define OutputVariables(i).Min
Column vector OutputMin (single output, time-varying bound)	OutputMin replaces the constant bound define OutputVariables(i). Min with a time-varying
Row vector OutputMin (multiple outputs, constant bounds)	OutputMin(i) replaces the constant bound de OutputVariables(i).Min
Matrix OutputMin (multiple outputs, time-varying bounds)	OutputMin(:,i) replaces the constant bound OutputVariables(i).Min with a time-varying

Vector OutputVariables(i). Min in the mpc object (a time-varying bound for the ith plant output with different values at different prediction steps)

OutputMin Dimension	Replacement Behavior
Scalar OutputMin (single output, constant bound)	OutputMin replaces the first finite entry in OutputVariables. Min and the remaining e OutputVariables. Min shift up or down with tamount of displacement to retain the profile deforiginal OutputVariables. Min vector.
Column vector OutputMin (single output, time-varying bound)	OutputMin replaces the time-varying bound de OutputVariables(i).Min, and the original b discarded.
Row vector OutputMin (multiple outputs, constant bounds)	OutputMin(i) replaces the first finite entry in OutputVariables(i). Min and the remaini OutputVariables(i). Min shift up or down wamount of displacement to retain the profile deforiginal OutputVariables(i). Min vector.
Matrix OutputMin (multiple outputs, time-varying bounds).	OutputMin(:,i) replaces the time-varying bound outputVariables(i).Min, and the original bediscarded.

OutputMax — Output variable upper bounds

[] (default) | row vector | matrix

Output variable upper bounds, specified as a row vector of length N_y or as a matrix with N_y columns, where N_y is the number of output variables.

If you did not specify the OutputVariables(i). Max property of the mpc object, then specifying OutputMax results in an error when you execute mpcmove.

To change the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with N_y columns and up to p rows. Here, N_y is the number of plant outputs, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row are used for the remaining steps of the prediction horizon.

OutputMax(:,i) replaces the OutputVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar OutputVariables(i). Max in the mpc object (a constant bound for the ith plant output to be applied to all prediction steps)

OutputMax Dimension	Replacement Behavior
	OutputMax replaces the constant bound defined OutputVariables(i).Max
	OutputMax replaces the constant bound defined OutputVariables(i). Max with a time-varying
	OutputMax(i) replaces the constant bound de OutputVariables(i).Max
	OutputMax(:,i) replaces the constant bound OutputVariables(i). Max with a time-varying

Vector OutputVariables(i). Max in the mpc object (a time-varying bound for the ith plant output with different values at different prediction steps)

OutputMax Dimension	Replacement Behavior
Scalar OutputMax (single output, constant bound)	OutputMax replaces the first finite entry in OutputVariables. Max and the remaining e OutputVariables. Max shift up or down with tamount of displacement to retain the profile deforiginal OutputVariables. Max vector.
Column vector OutputMax (single output, time-varying bound)	OutputMax replaces the time-varying bound de OutputVariables(i).Max, and the original b discarded.
Row vector OutputMax (multiple outputs, constant bounds)	OutputMax(i) replaces the first finite entry in OutputVariables(i). Max and the remaini OutputVariables(i). Max shift up or down wamount of displacement to retain the profile deforiginal OutputVariables(i). Max vector.
Matrix OutputMax (multiple outputs, time-varying bounds).	OutputMax(:,i) replaces the time-varying bor OutputVariables(i).Max, and the original b discarded.

MVMin — Manipulated variable lower bounds

[] (default) | row vector | matrix

Manipulated variable lower bounds, specified as a row vector of length $N_{m\nu}$ or as a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of output variables.

If you did not specify the ManipulatedVariables(i). Min property of the mpc object, then specifying MVMin results in an error when you execute mpcmove.

To change the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with N_{mv} columns and up to p rows. Here, N_{mv} is the number of manipulated variables, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row are used for the remaining steps of the prediction horizon.

MVMin(:,i) replaces the ManipulatedVariables(i). Min property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar ManipulatedVariables(i). Min in the mpc object (a constant bound for the ith manipulated variable to be applied to all prediction steps)

MVMin Dimension	Replacement Behavior
Scalar MVMin (single output, constant bound)	MVMin replaces the constant bound defined in ManipulatedVariables(i).Min
Column vector MVMin (single output, time-varying bound)	MVMin replaces the constant bound defined in ManipulatedVariables(i). Min with a time-
Row vector MVMin (multiple outputs, constant bounds)	MVMin(i) replaces the constant bound defined ManipulatedVariables(i).Min
Matrix MVMin (multiple outputs, time-varying bounds)	MVMin(:,i) replaces the constant bound define ManipulatedVariables(i). Min with a time-

Vector ManipulatedVariables(i). Min in the mpc object (a time-varying bound for the ith manipulated variable with different values at different prediction steps)

MVMin Dimension	Replacement Behavior
Scalar MVMin (single output, constant bound)	MVMin replaces the first finite entry in ManipulatedVariables. Min and the rema ManipulatedVariables. Min shift up or down amount of displacement to retain the profile deforiginal ManipulatedVariables. Min vector.
Column vector MVMin (single output, time-varying bound)	MVMin replaces the time-varying bound defined ManipulatedVariables(i).Min, and the oriprofile is discarded.
Row vector MVMin (multiple outputs, constant bounds)	MVMin(i) replaces the first finite entry in ManipulatedVariables(i). Min and the rin ManipulatedVariables(i). Min shift up o same amount of displacement to retain the profithe original ManipulatedVariables(i). Min
Matrix MVMin (multiple outputs, time-varying bounds).	MVMin(:,i) replaces the time-varying bound d ManipulatedVariables(i).Min, and the ori profile is discarded.

MVMax — Manipulated variable upper bounds

[] (default) | row vector | matrix

Manipulated variable upper bounds, specified as a row vector of length N_{mv} or as a matrix with N_{mv} columns, where N_{mv} is the number of output variables.

If you did not specify the ManipulatedVariables(i). Max property of the mpc object, then specifying MVMax results in an error when you execute mpcmove.

To change the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with N_{mv} columns and up to p rows. Here, N_{mv} is the number of manipulated variables, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row are used for the remaining steps of the prediction horizon.

MVMax(:,i) replaces the ManipulatedVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar ManipulatedVariables(i). Max in the mpc object (a constant bound for the ith manipulated variable to be applied to all prediction steps)

MVMax Dimension	Replacement Behavior
	MVMax replaces the constant bound defined in ManipulatedVariables(i).Max
	MVMax replaces the constant bound defined in ManipulatedVariables(i). Max with a time-
	MVMax(i) replaces the constant bound defined ManipulatedVariables(i).Max
	MVMax(:,i) replaces the constant bound define ManipulatedVariables(i). Max with a time-

Vector ManipulatedVariables(i). Max in the mpc object (a time-varying bound for the ith manipulated variable with different values at different prediction steps)

MVMax Dimension	Replacement Behavior
Scalar MVMax (single output, constant bound)	MVMax replaces the first finite entry in ManipulatedVariables. Max and the rema ManipulatedVariables. Max shift up or down amount of displacement to retain the profile deforiginal ManipulatedVariables. Max vector.
Column vector MVMax (single output, time-varying bound)	MVMax replaces the time-varying bound defined ManipulatedVariables(i). Max, and the original profile is discarded.
Row vector MVMax (multiple outputs, constant bounds)	MVMax(i) replaces the first finite entry in ManipulatedVariables(i). Max and the rein ManipulatedVariables(i). Max shift up o same amount of displacement to retain the profithe original ManipulatedVariables(i). Max
Matrix MVMax (multiple outputs, time-varying bounds).	MVMax(:,i) replaces the time-varying bound d ManipulatedVariables(i).Max, and the ori profile is discarded.

CustomConstraint — Custom mixed input/output constraints

[] (default) | structure

Custom mixed input/output constraints, specified as a structure with the following fields. These constraints replace the mixed input/output constraints previously set using setconstraint.

E — Manipulated variable constraint constant

array of zeros (default) | N_c -by- N_{mv} array

Manipulated variable constraint constant, specified as an N_c -by- N_{mv} array, where N_c is the number of constraints, and N_{mv} is the number of manipulated variables.

F — Controlled output constraint constant

array of zeros (default) | N_c -by- N_y array

Controlled output constraint constant, specified as an N_c -by- N_y array, where N_y is the number of controlled outputs (measured and unmeasured).

G — Mixed input/output constraint constant

column vector of zeros (default) | column vector of length N_c

Mixed input/output constraint constant, specified as a column vector of length N_c .

S — Measured disturbance constraint constant

array of zeros (default) | N_c -by- N_{md} array

Measured disturbance constraint constant, specified as an N_c -by- N_{md} array, where N_{md} is the number of measured disturbances.

OnlyComputeCost — Option to return only the value of the cost function in the solution details structure

0 (default) | 1

Option to return only the value of the cost function in the info solution details output structure returned by mpcmove. Specify it as one of the following:

- 0 mpcmove returns all the detailed solution information in its second output argument.
- 1 mpcmove returns only the predicted value of the cost function. This saves some computational
 effort as the predicted optimal plant state and output sequences do not need to be calculated.
 Note that if mpcmove is not called with a second output argument these sequences are not
 calculated either.

MVused — Manipulated variable values used in the plant during the previous control interval

[] (default) | row vector

Manipulated variable values used in the plant during the previous control interval, specified as a row vector of length N_{mv} , where N_{mv} is the number of manipulated variables. If you do not specify MVused, the mpvmove uses the LastMove property of its current controller state input argument, x.

MVTarget — Manipulated variable targets

[] (default) | row vector

Manipulated variable targets, specified as a row vector of length N_{mv} , where N_{mv} is the number of manipulated variables. MVTarget(i) replaces the ManipulatedVariables(i). Target property of the controller at run time.

PredictionHorizon — Prediction horizon

[] (default) | positive integer

Prediction horizon, which replaces the PredictionHorizon property of the controller at run time, specified as a positive integer. If you specify PredictionHorizon, you must also specify ControlHorizon.

Specifying PredictionHorizon changes the:

- Number of rows in the optimal sequences returned by the mpcmove and mpcmoveAdaptive functions
- Maximum dimensions of the Plant and Nominal input arguments of mpcmoveAdaptive

This parameter is ignored by the mpcmoveMultiple function.

ControlHorizon — Control horizon

```
[] (default) | positive integer | vector of positive integers
```

Control horizon, which replaces the ControlHorizon property of the controller at run time, specified as one of the following:

- Positive integer, m, between 1 and p, inclusive, where p is equal to PredictionHorizon. In this case, the controller computes m free control moves occurring at times k through k+m-1, and holds the controller output constant for the remaining prediction horizon steps from k+m through k+p-1. Here, k is the current control interval. For optimal trajectory planning set m equal to p.
- Vector of positive integers, $[m_1, m_2, ...]$, where the sum of the integers equals the prediction horizon, p. In this case, the controller computes M blocks of free moves, where M is the length of the ControlHorizon vector. The first free move applies to times k through $k+m_1-1$, the second free move applies from time $k+m_1$ through $k+m_1+m_2-1$, and so on. Using block moves can improve the robustness of your controller compared to the default case.

If you specify ControlHorizon, you must also specify PredictionHorizon.

This parameter is ignored by the mpcmoveMultiple function.

Object Functions

mpcmove Compute optimal control action and update controller states
mpcmoveAdaptive Compute optimal control with prediction model updating
mpcmoveMultiple Compute gain-scheduling MPC control action at a single time instant

Examples

Simulation with Varying Controller Property

Vary a manipulated variable upper bound during a simulation.

Define the plant, which includes a 4-second input delay. Convert to a delay-free, discrete, state-space model using a 2-second control interval. Create the corresponding default controller, and specify MV bounds at \pm 1.

```
Ts = 2;
Plant = absorbDelay(c2d(ss(tf(0.8,[5 1],'InputDelay',4)),Ts));
MPCobj = mpc(Plant,Ts);

-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
MPCobj.MV(1).Min = -2;
MPCobj.MV(1).Max = 2;
```

Create an empty mpcmoveopt object. During simulation, you can set properties of the object to specify controller parameters.

```
options = mpcmoveopt;
```

Pre-allocate storage and initialize the controller state.

```
v = [];
t = [0:Ts:20];
N = length(t);
y = zeros(N,1);
u = zeros(N,1);
x = mpcstate(MPCobj);

-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.
```

Use mpcmove to simulate the following:

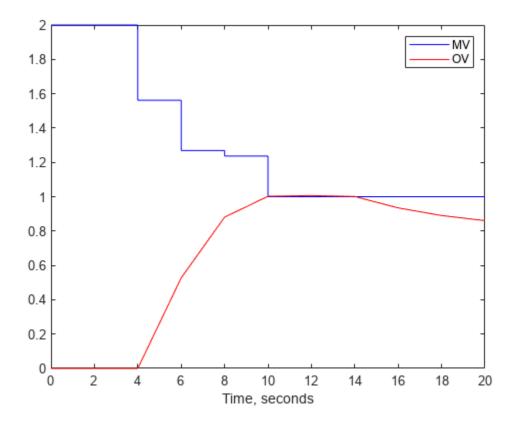
- Reference (setpoint) step change from initial condition r = 0 to r = 1 (servo response)
- MV upper bound step decrease from 2 to 1, occurring at t = 10

```
r = 1;
for i = 1:N
    y(i) = Plant.C*x.Plant;
    if t(i) >= 10
        options.MVMax = 1;
    end
    [u(i),Info] = mpcmove(MPCobj,x,y(i),r,v,options);
end
```

As the loop executes, the value of options.MVMax is reset to 1 for all iterations that occur after t = 10. Prior to that iteration, options.MVMax is empty. Therefore, the controller's value for MVMax is used, MPCobj.MV(1).Max = 2.

Plot the results of the simulation.

```
[Ts,us] = stairs(t,u);
plot(Ts,us,'b-',t,y,'r-')
legend('MV','0V')
xlabel(sprintf('Time, %s',Plant.TimeUnit))
```



From the plot, you can observe that the original MV upper bound is active until t = 4. After the input delay of 4 seconds, the output variable (OV) moves smoothly to its new target of r = 1. reaching the target at t = 10. The new MV bound imposed at t = 10 becomes active immediately. This forces the OV below its target, after the input delay elapses.

Now assume that you want to impose an OV upper bound at a specified location relative to the OV target. Consider the following constraint design command:

```
MPCobj.0V(1).Max = [Inf,Inf,0.4,0.3,0.2];
```

if t(i) >= 10

This is a horizon-varying constraint. The known input delay makes it impossible for the controller to satisfy an OV constraint prior to the third prediction-horizon step. Therefore, a finite constraint during the first two steps would be poor practice. For illustrative purposes, the previous constraint also decreases from 0.4 at step 3 to 0.2 at step 5 and thereafter.

The following commands produce the same results shown in the previous plot. The OV constraint is never active because it is being varied in concert with the setpoint, r.

```
x = mpcstate(MPCobj);
-->Assuming output disturbance added to measured output channel #1 is integrated white noise.
-->The "Model.Noise" property is empty. Assuming white noise on each measured output.

OPTobj = mpcmoveopt;
for i = 1:N
    y(i) = Plant.C*x.Plant;
```

```
OPTobj.MVMax = 1;
end
OPTobj.OutputMax = r + 0.4;
[u(i),Info] = mpcmove(MPCobj,x,y(i),r,v,OPTobj);
end
```

The scalar value r+0.4 replaces the first finite value in the MPCobj.OV(1).Max vector, and the remaining finite values adjust to maintain the original profile, that is, the numerical difference between these values is unchanged. r=1 for the simulation, so the previous use of the mpcmoveopt object is equivalent to the command

```
MPCobj.OV(1).Max = [Inf, Inf, 1.4, 1.3, 1.2];
```

However, using the mpcmoveopt object involves much less computational overhead.

Tips

- If a variable is unconstrained in the initial controller design, you cannot constrain it using mpcmoveopt. The controller ignores any such specifications.
- You cannot remove a constraint from a variable that is constrained in the initial controller design. However, you can change it to a large (or small) value such that it is unlikely to become active.

Version History

Introduced in R2018b

See Also

mpc | mpcmove | setconstraint | setterminal

mpcsimopt

MPC simulation options

Description

When simulating an implicit or explicit MPC controller using the sim function, you can specify additional simulation options using an mpcsimopt object.

Creation

Syntax

options = mpcsimopt;

Description

options = mpcsimopt; creates a default set of options for specifying additional parameters for simulating an MPC controller with the sim function. To specify nondefault values for the properties on page 3-37, use dot notation.

Properties

PlantInitialState — Simulation plant model initial state

[] (default) | vector

Simulation plant model initial state, specified as a vector with length equal to the number states in the plant model used for the simulation. To use the default nominal state of the simulation plant model, set PlantInitialState to [].

If you do not specify the Model option, then the plant model used for the simulation is the internal plant model from the controller. In this case, the default initial controller state is equal to mpcobj.Model.Nominal.X.

If you specify the Model option, then the plant model used for simulation is Model.Plant. In this case, the default initial controller state is equal to Model.Nominal.X.

ControllerInitialState — MPC controller initial condition

```
[] (default) | mpcstate object
```

MPC controller initial condition, specified as an mpcstate object. Setting ControllerInitialState = [] is equivalent to setting ControllerInitialState = mpcstate(mpcobj).

UnmeasuredDisturbance — Unmeasured disturbance signal

```
[] (default) | array
```

Unmeasured disturbance signal for simulating disturbances occurring at the unmeasured disturbance inputs of the simulation plant model, specified as an array with N_{ud} columns and up to N_t rows, where

 N_{ud} is the number of unmeasured disturbances, and N_t is the number of simulation steps. If you specify fewer than N_t rows, then the values in the final row of the array are extended to the end of the simulation.

InputNoise — Manipulated variable noise signal

```
[] (default) | array
```

Manipulated variable noise signal for simulating load disturbances occurring at the manipulated variable inputs to the simulation plant model, specified as an array with N_{mv} columns and up to N_t rows, where N_{mv} is the number of manipulated variables, and N_t is the number of simulation steps. If you specify fewer than N_t rows, then the values in the final row of the array are extended to the end of the simulation.

OutputNoise — Measured output noise signal

```
[] (default) | array
```

Measured output noise signal for simulating disturbances occurring at the measured output of the simulation plant model, specified as an array with N_y columns and up to N_t rows, where N_y is the number of measured outputs, and N_t is the number of simulation steps. If you specify fewer than N_t rows, then the values in the final row of the array are extended to the end of the simulation.

RefLookAhead — Option to use reference previewing

```
'off' (default) | 'on'
```

Option to use reference previewing during simulation, specified as one of the following:

- 'off' Do not use reference previewing.
- 'on' Use reference previewing.

When simulating an explicit MPC controller, you must set RefLookAhead to 'off'.

MDLookAhead — Option to use measured disturbance previewing

```
'off' (default) | 'on'
```

Option to use measured disturbance previewing during simulation, specified as one of the following:

- 'off' Do not use measured disturbance previewing.
- 'on' Use measured disturbance previewing.

When simulating an explicit MPC controller, you must set MDLookAhead to 'off'.

Constraints — Enable constraints

```
'on' (default) | 'off'
```

Option to enable constraints during simulation, specified as one of the following:

- \bullet 'on' Use the constraints defined in the controller during simulation.
- 'off' Simulate the controller without any constraints.

Model — Plant model to use for simulation

```
[] (default) | LTI system object | structure
```

Plant model to use for simulation, specified as one of the following:

- [] Simulate the controller against its internal plant model (mpcobj.Model). In this case, there is no plant-model mismatch.
- LTI system object Simulate the controller against the specified LTI plant. The specified plant must have the same input and output group configuration as mpcobj.Model.Plant. To set this configuration, use setmpcsignals.
- Structure with fields Plant and Nominal Simulate the controller using the specified plant (Plant) and nominal conditions (Nominal).

Model sets the actual plant (not the internal prediction model of the controller) to be used in closed-loop or open-loop simulations. To test the controller robustness against a plant model mismatch, use this option to specify a plant that differs from the controller internal plant model.

If you do not specify nominal conditions, Model.Nominal.U and Model.Nominal.Y are inherited from mpcobj.Model.Nominal. Model.Nominal.X and Model.Nominal.DX are only inherited if both plants are state-space objects with the same state dimension.

To specify the initial state of this simulation plant model, use the PlantInitialState option.

StatusBar — Display the simulation status bar

```
'off' (default) | 'on'
```

Option to display the simulation status bar, specified as one of the following:

- 'off' Do not display the status bar.
- 'on' Display the status bar.

MVSignal — Sequence of manipulated variables

```
[] (default) | array
```

Sequence of manipulated variables to use during open-loop simulation, specified as an array with N_{mv} columns and up to N_t rows, where N_{mv} is the number of manipulated variables, and N_t is the number of simulation steps. If you specify fewer than N_t rows, then the values in the final row of the array are extended to the end of the simulation. The specified manipulated variable signals must include any manipulated variable offsets. If MVSignal is an empty array (default) then a value of 0 is assumed for all the manipulated variables.

MVSignal is ignored if OpenLoop is set to 'off'.

OpenLoop — Run an open-loop simulation

```
'off' (default) | 'on'
```

Option to run an open-loop simulation, specified as one of the following:

- 'off' Perform a closed-loop simulation.
- 'on' Perform an open-loop simulation.

ShowOutputNoise — Include output noise in measured output plots

```
'off' (default) | 'on'
```

Option to include output noise in measured output plots, specified as one of the following:

- 'off' Do not include output noise in plots
- 'on' Include output noise in plots

Enable this option to view the output disturbance rejection behavior of the controller during closedloop simulations.

Object Functions

sim Simulate an MPC controller in closed loop with a linear plant

Examples

Simulate MPC Control with Plant Model Mismatch

Simulate the MPC control of a multi-input, multi-output (MIMO) system with a mismatch between the predicted and actual plant models. The system has two manipulated variables, two unmeasured disturbances, and two measured outputs.

Define the predicted plant model.

```
p1 = tf(1,[1 2 1])*[1 1;0 1];
plantPredict = ss([p1 p1]);
plantPredict.InputName = {'mv1','mv2','umd3','umd4'};
Specify the MPC signal types.
plantPredict = setmpcsignals(plantPredict, 'MV', [1 2], 'UD', [3 4]);
Create the MPC controller.
mpcobj = mpc(plantPredict,1,40,2);
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
Define the unmeasured input disturbance model used by the controller.
```

```
distModel = eye(2,2)*ss(-0.5,1,1,0);
mpcobj.Model.Disturbance = distModel;
```

Define an actual plant model which differs from the predicted model and has unforeseen unmeasured disturbance inputs.

```
p2 = tf(1.5,[0.1 1 2 1])*[1 1;0 1];
plantActual = ss([p2 p2 tf(1,[1 1])*[0;1]]);
plantActual = setmpcsignals(plantActual, 'MV', [1 2], 'UD', [3 4 5]);
```

Configure the unmeasured disturbance and output reference trajectories.

```
dist = ones(1,3);
refs = [1 \ 2];
```

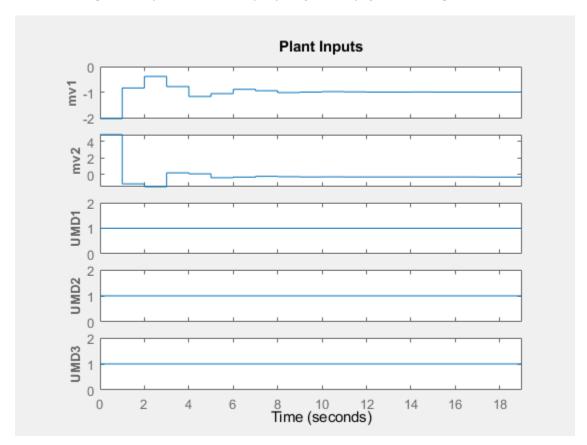
Create and configure a simulation option set.

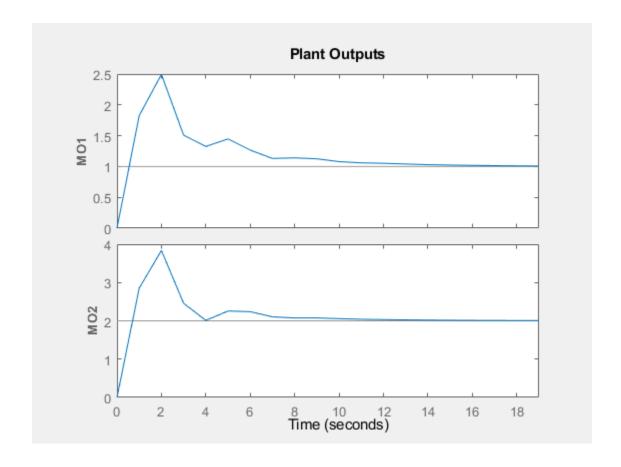
```
options = mpcsimopt(mpcobj);
options.UnmeasuredDisturbance = dist;
options.Model = plantActual;
```

Simulate the system.

sim(mpcobj,20,refs,options)

- -->Converting model to discrete time.
- -->Assuming output disturbance added to measured output channel #1 is integrated white noise.
- -->Assuming output disturbance added to measured output channel #2 is integrated white noise.
- -->The "Model.Noise" property is empty. Assuming white noise on each measured output.
- --->Converting model to discrete time.
- -->The "PredictionHorizon" property is empty. Assuming default 10.
- -->The "ControlHorizon" property is empty. Assuming default 2.
- -->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
- -->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
 -->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.





Version History

Introduced before R2006a

See Also

sim

Topics

"Simulate Linear MPC Controller with Nonlinear Plant using Successive Linearizations"

mpcstate

MPC controller state

Description

An mpcstate object is a handle object pointing to the current state of an implicit or explicit MPC controller. Use an mpcstate object to initialize and hold the current controller state within a MATLAB simulation.

The controller state includes the:

- States of the plant, disturbance, and noise models. These are the states of the built-in state estimator. For more information, see "Controller State Estimation".
- Manipulated variables used in the previous control interval.
- State covariance matrix of the state estimator.

Before simulation, use mpcstate to obtain a handle object and, if needed, set the initial condition of the controller state. By default the initial controller state is set to the nominal values specified in the related mpc object

During simulation, the controller move function (mpcmove, mpcmoveExplicit, mpcmoveAdaptive or mpcmoveMultiple), also updates the controller state when calculating a new control move. If you use built-in state estimation, then you do not need to modify the controller state at all. If you use custom state estimation then you must use the handle object to provide current states for the plant, disturbance, and noise models, before calling the controller move function.

After the simulation, the handle object reflects the state of the controller at the end of the simulation. For more information about handle objects, see "Handle Object Behavior".

Creation

Syntax

```
xc = mpcstate(mpcobj)
xc = mpcstate(mpcobj,plant,disturbance,noise,lastMove,covariance)
```

Description

xc = mpcstate(mpcobj) returns a handle object pointing to the state of mpcobj and sets the state object properties to their default values.

xc = mpcstate(mpcobj,plant,disturbance,noise,lastMove,covariance) sets the Properties on page 3-44 of the state object to specified nondefault values. To leave a specific property to its default value, set the corresponding input argument to [].

Input Arguments

mpcobj — MPC controller object

mpc object | explicitMPC object

MPC controller object, specified as either an mpc or explicitMPC object.

Output Arguments

xc — Handle object pointing to current controller state

mpcstate object

Handle object pointing to current controller state, returned as an mpcstate object, with the following "Properties" on page 3-44.

Note Since xc is a handle object, if you copy it to a new variable, the new variable still points to the current state of the same mpc object. If this state changes, this is reflected in both xc and its copy. To preserve the original state for later use, you can save xc to a MAT-file. During simulation, the controller move function also updates xc when a new control move is calculated. For more information, see mpcmove. For more information about handle objects, see "Handle Object Behavior".

Properties

Plant — Plant model state estimates

vector

Plant model state estimates, specified as a vector. The plant state estimate values are in engineering units and are absolute; that is, they include state offsets. By default, the Plant property is equal to the Model.Nominal.X property of the controller used to create the mpcstate object.

If the controller plant model includes delays, the Plant property includes states that model the delays. Therefore the number of elements in Plant is greater than the order of the nondelayed controller plant model.

During a simulation, if you are using custom state estimation, prior to calling the MPC controller move function (mpcmove, mpcmoveExplicit, mpcmoveAdaptive or mpcmoveMultiple), you must set xc.Plant to its best estimate. If you are using built-in state estimation, the MPC controller move function uses a Kalman filter to calculate this estimate and to set xc.Plant, and therefore you do not need to update this property at all.

Disturbance — Disturbance model state estimates

vector

Disturbance model state estimates, specified as a vector. The disturbance state estimates include the states of the input disturbance model followed by the states of the output disturbance model. By default, the <code>Disturbance</code> property is a zero vector if the controller has disturbance model states and empty otherwise.

To view the input and output disturbance models of your controller, use the getindist and getoutdist functions, respectively.

During a simulation, if you are using custom state estimation, prior to calling the function that calculates the MPC controller move, you must set xc.Disturbance to its best estimate. If you are

using built-in state estimation, the MPC controller move function uses a Kalman filter to calculate this estimate and to set xc.Disturbance, and therefore you do not need to update this property at all.

Noise — Output measurement noise model state estimates

vector

Output measurement noise model state estimates, specified as a vector. By default, the Noise property is a zero vector if the controller has noise model states and empty otherwise.

During a simulation, if you are using custom state estimation, prior to calling the function that calculates the MPC controller move, you must set xc.Noise to its best estimate. If you are using built-in state estimation, the MPC controller move function uses a Kalman filter to calculate this estimate and to set xc.Noise, and therefore you do not need to update this property at all.

LastMove — Optimal manipulated variable control move from previous control interval vector

Optimal manipulated variable control move from previous control interval, specified as a vector with length equal to the number of manipulated variables. By default, the LastMove property is equal to the nominal values of the manipulated variables.

During a simulation, this property is automatically set by the function that calculates the MPC controller move; therefore you do not need to update it.

When the actual control signals sent to the plant in the previous control interval do not match the calculated optimal value, do not use LastMove to specify the actual control signals. Instead, do so using the MVused property of an mpcmoveopt object. The LastMove property of the mpcstate object is used to store the optimal control move at the previous control interval, and the controller uses the difference between LastMove and MVused to correct the internal state estimation.

Covariance — Covariance matrix for controller state estimates

symmetrical matrix

Covariance matrix for controller state estimates, specified as an N_s -by- N_s symmetric matrix, where N_s is the sum of the number states contained in the Plant, Disturbance, and Noise fields.

If the controller is employing default state estimation the default covariance matrix is the steady-state covariance computed according to the assumptions in "Controller State Estimation". This matrix is static when the controller is time-invariant. For more information, see the description of the P output argument of the kalmd function.

During a MATLAB simulation, do not modify xc.Covariance. If the controller uses custom state estimation, this property is empty and it is not used. Otherwise, xc.Covariance is automatically updated by the function that calculates the MPC controller move.

Object Functions

mpcmove Compute optimal control action and update controller states mpcmoveAdaptive Compute optimal control with prediction model updating

mpcmoveMultiple Compute gain-scheduling MPC control action at a single time instant

mpcmoveExplicit Compute optimal control using explicit MPC

Examples

Get Handle to Controller State Object

Create a model predictive controller for a single-input-single-output (SISO) plant. For this example, the plant includes an input delay of 0.4 time units, and the control sample time is 0.2 time units.

```
P = tf(1,[10 1],'InputDelay',0.4);
mpcobj = mpc(P,0.2);
-->The "PredictionHorizon" property is empty. Assuming default 10.
-->The "ControlHorizon" property is empty. Assuming default 2.
-->The "Weights.ManipulatedVariables" property is empty. Assuming default 0.00000.
-->The "Weights.ManipulatedVariablesRate" property is empty. Assuming default 0.10000.
-->The "Weights.OutputVariables" property is empty. Assuming default 1.00000.
```

Obtain a handle object pointing to the current controller state, initializing all controller states to their default values.

```
xmpc = mpcstate(mpcobj)
```

The controller state, which is an mpcstate object, contains the controller states only at the current time. Specifically:

- xmpc.Plant is the current value of the estimated plant states.
- xmpc.Disturbance is the current value of the disturbance model states.
- xmpc.Noise is the current value of the noise model states.
- xmpc.LastMove is the last value of the manipulated variable.
- xmpc.Covariance is the current value of the estimator covariance matrix.

In this example, the Plant property of the mpcstate object contains the state of the first-order, discretized, transfer function P as well as two additional states to model the two delay intervals. By default, the controller contains a first-order output disturbance model (the Disturbance property is a scalar) and a static gain noise model (the Noise property is empty).

You can access the properties of the controller state object using dot notation. For example, view the default covariance matrix.

xmpc.Covariance

```
ans = 4 \times 4
   0.0624
              0.0000
                         0.0000
                                  -0.0224
   0.0000
                         0.0000
                                  -0.0000
              1.0000
                         1.0000
   0.0000
             0.0000
                                   0.0000
   -0.0224
             -0.0000
                         0.0000
                                   0.2301
```

Note that xmpc is a handle object, which always points to the current state of the controller.

```
isa(xmpc,'handle')
ans = logical
1
```

If you copy an mpcstate object into a new variable, the new variable still points to the current state of the same mpc object.

During simulation, mpcmove updates the internal plant state when a new control move is calculated. Therefore, in general, you do not need to update xmpc, which always points to the current (hence updated) state.

Compute the controller action and update the internal controller states assuming the output signal is θ and the reference signal is 1.

```
u = mpcmove(mpcobj, xmpc, 0, 1)
u = 5.6711
xmpc
MPCSTATE object with fields
          Plant: [0.2105 0.4000 5.6711]
    Disturbance: 0.0674
          Noise: [1x0 double]
       LastMove: 5.6711
     Covariance: [4x4 double]
xmpc_copy
MPCSTATE object with fields
          Plant: [0.2105 0.4000 5.6711]
    Disturbance: 0.0674
          Noise: [1x0 double]
       LastMove: 5.6711
     Covariance: [4x4 double]
```

For more information about handle objects, see "Handle Object Behavior".

Version History

Introduced before R2006a

See Also

mpc | getoutdist | setoutdist | setindist | getindist | getEstimator | setEstimator |
mpcmove | mpcmoveAdaptive | mpcmoveMultiple | mpcmoveExplicit

nlmpc

Nonlinear model predictive controller

Description

A nonlinear model predictive controller computes optimal control moves across the prediction horizon using a nonlinear prediction model, a nonlinear cost function, and nonlinear constraints. For more information on nonlinear MPC, see "Nonlinear MPC".

Creation

Syntax

```
nlobj = nlmpc(nx,ny,nu)

nlobj = nlmpc(nx,ny,'MV',mvIndex,'MD',mdIndex)
nlobj = nlmpc(nx,ny,'MV',mvIndex,'UD',udIndex)
nlobj = nlmpc(nx,ny,'MV',mvIndex,'MD',mdIndex,'UD',udIndex)
```

Description

nlobj = nlmpc(nx,ny,nu) creates an nlmpc object whose prediction model has nx states, ny outputs, and nu inputs, where all inputs are manipulated variables. Use this syntax if your model has no measured or unmeasured disturbance inputs.

nlobj = nlmpc(nx,ny,'MV',mvIndex,'MD',mdIndex) creates an nlmpc object whose
prediction model has measured disturbance inputs. Specify the input indices for the manipulated
variables, mvIndex, and measured disturbances, mdIndex.

nlobj = nlmpc(nx,ny,'MV',mvIndex,'UD',udIndex) creates an nlmpc object whose
prediction model has unmeasured disturbance inputs. Specify the input indices for the manipulated
variables and unmeasured disturbances, udIndex.

nlobj = nlmpc(nx,ny,'MV',mvIndex,'MD',mdIndex,'UD',udIndex) creates an nlmpc object whose prediction model has both measured and unmeasured disturbance inputs. Specify the input indices for the manipulated variables, measured disturbances, and unmeasured disturbances.

Input Arguments

nx — Number of prediction model states

positive integer

Number of prediction model states, specified as a positive integer. This value is stored in the <code>Dimensions.NumberOfStates</code> controller read-only property. You cannot change the number of states after creating the controller object.

Example: 6

ny — Number of prediction model outputs

positive integer

Number of prediction model outputs, specified as a positive integer. This value is stored in the <code>Dimensions.NumberOfOutputs</code> controller read-only property. You cannot change the number of outputs after creating the controller object.

Example: 2

nu — Number of prediction model inputs

positive integer

Number of prediction model inputs, which are all set to be manipulated variables, specified as a positive integer. This value is stored in the <code>Dimensions.NumberOfInputs</code> controller read-only property. You cannot change the number of manipulated variables after creating the controller object.

Example: 4

mvIndex — Manipulated variable indices

vector of positive integers

Manipulated variable indices, specified as a vector of positive integers. This value is stored in the Dimensions.MVIndex controller read-only property. You cannot change these indices after creating the controller object.

The combined set of indices from mvIndex, mdIndex, and udIndex must contain all integers from 1 through N_u , where N_u is the number of prediction model inputs.

Example: [1 3]

mdIndex — Measured disturbance indices

vector of positive integers

Measured disturbance indices, specified as a vector of positive integers. This value is stored in the <code>Dimensions.MDIndex</code> controller read-only property. You cannot change these indices after creating the controller object.

The combined set of indices from mvIndex, mdIndex, and udIndex must contain all integers from 1 through N_u , where N_u is the number of prediction model inputs.

Example: 2

udIndex — Unmeasured disturbance indices

vector of positive integers

Unmeasured disturbance indices, specified as a vector of positive integers. This value is stored in the <code>Dimensions.UDIndex</code> controller read-only property. You cannot change these indices after creating the controller object.

The combined set of indices from mvIndex, mdIndex, and udIndex must contain all integers from 1 through N_u , where N_u is the number of prediction model inputs.

Example: 4

Properties

Ts — Prediction model sample time

1 (default) | positive finite scalar

Prediction model sample time, specified as a positive finite scalar. The controller uses a discrete-time model with a sample time of Ts for prediction. If you specify a continuous-time prediction model (Model.IsContinuousTime is true), then the controller discretizes the model using the built-in implicit trapezoidal rule with a sample time of Ts.

Example: 0.1

PredictionHorizon — Prediction horizon

10 (default) | positive integer

Prediction horizon steps, specified as a positive integer. The product of PredictionHorizon and Ts is the prediction time, that is, how far the controller looks into the future.

Example: 15

ControlHorizon — Control horizon

2 (default) | positive integer | vector of positive integers

Control horizon, specified as one of the following:

- Positive integer, m, between 1 and p, inclusive, where p is equal to PredictionHorizon. In this case, the controller computes m free control moves occurring at times k through k+m-1, and holds the controller output constant for the remaining prediction horizon steps from k+m through k+p-1. Here, k is the current control interval.
- Vector of positive integers $[m_1, m_2, ...]$, specifying the lengths of blocking intervals. By default the controller computes M blocks of free moves, where M is the number of blocking intervals. The first free move applies to times k through $k+m_1-1$, the second free move applies from time $k+m_1$ through $k+m_1+m_2-1$, and so on. Using block moves can improve the robustness of your controller. The sum of the values in ControlHorizon must match the prediction horizon p. If you specify a vector whose sum is:
 - Less than the prediction horizon, then the controller adds a blocking interval. The length of
 this interval is such that the sum of the interval lengths is p. For example, if p=10 and you
 specify a control horizon of ControlHorizon=[1 2 3], then the controller uses four
 intervals with lengths [1 2 3 4].
 - Greater than the prediction horizon, then the intervals are truncated until the sum of the interval lengths is equal to p. For example, if p=10 and you specify a control horizon of ControlHorizon=[1 2 3 6 7], then the controller uses four intervals with lengths [1 2 3 4].

Piecewise constant blocking moves are often too restrictive for optimal path planning applications. To produce a less-restrictive, better-conditioned nonlinear programming problem, you can specify piecewise linear manipulated variable blocking intervals. To do so, set the Optimization.MVInterpolationOrder property of your nlmpc controller object to 1.

For more information on how manipulated variable blocking works with different interpolation methods, see "Manipulated Variable Blocking".

Example: 3

Dimensions — Prediction model dimensional information

structure

This property is read-only.

Prediction model dimensional information, specified when you create the controller and stored as a structure with the following fields.

Number Of States — Number of states

positive integer

Number of states in the prediction model, specified as a positive integer. This value corresponds to nx.

Example: 6

Number 0 f 0 utputs — Number of outputs

positive integer

Number of outputs in the prediction model, specified as a positive integer. This value corresponds to ny.

Example: 1

NumberOfInputs — Number of inputs

positive integer

Number of inputs in the prediction model, specified as a positive integer. This value corresponds to either nu or the sum of the lengths of mvIndex, mdIndex, and udIndex.

Example: 3

MVIndex — Manipulated variable indices

vector of positive integers

Manipulated variable indices for the prediction model, specified as a vector of positive integers. This value corresponds to mvIndex.

Example: [1 2]

MDIndex — Measured disturbance indices

vector of positive integers

Measured disturbance indices for the prediction model, specified as a vector of positive integers. This value corresponds to mdIndex.

Example: 4

UDIndex — **Unmeasured disturbance indices**

vector of positive integers

Unmeasured disturbance indices for the prediction model, specified as a vector of positive integers. This value corresponds to udIndex.

Example: 3

Model — Prediction model

structure

Prediction model, specified as a structure with the following fields.

StateFcn — **State function**

string | character vector | function handle

State function, specified as a string, character vector, or function handle. For a continuous-time prediction model, StateFcn is the state derivative function. For a discrete-time prediction model, StateFcn is the state update function.

If your state function is continuous-time, the controller automatically discretizes the model using the implicit trapezoidal rule. This method can handle moderately stiff models, and its prediction accuracy depends on the controller sample time Ts; that is, a large sample time leads to inaccurate prediction.

If the default discretization method does not provide satisfactory prediction for your application, you can specify your own discrete-time prediction model that uses a different method, such as the multistep forward Euler rule.

You can specify your state function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Model.StateFcn = "myStateFunction";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Model.StateFcn = @myStateFunction;
```

• Anonymous function

```
Model.StateFcn = @(x,u,params) myStateFunction(x,u,params)
```

For more information, see "Specify Prediction Model for Nonlinear MPC".

Example: "@transFcn"

OutputFcn — **Output function**

[] (default) | string | character vector | function handle

Output function, specified as a string, character vector, or function handle. If the number of states and outputs of the prediction model are the same, you can omit OutputFcn, which implies that all states are measurable; that is, each output corresponds to one state.

Note Your output function cannot have direct feedthrough from any manipulated variable to any output at any time.

You can specify your output function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Model.OutputFcn = "myOutputFunction";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Model.OutputFcn = @myOutputFunction;
```

Anonymous function

```
Model.OutputFcn = @(x,u,params) myOutputFunction(x,u,params)
```

For more information, see "Specify Prediction Model for Nonlinear MPC".

Example: "@outFcn"

IsContinuousTime — Option to indicate prediction model time domain

true (default) | false

Option to indicate prediction model time domain, specified as one of the following:

- true Continuous-time prediction model. In this case, the controller automatically discretizes the model during prediction using Ts.
- false Discrete-time prediction model. In this case, Ts is the sample time of the model.

Note IsContinuousTime must be consistent with the functions specified in Model.StateFcn and Model.OutputFcn.

If IsContinuousTime is true, StateFcn must return the derivative of the state with respect to time, at the current time. Otherwise StateFcn must return the state at the next control interval.

Example: true

NumberOfParameters — Number of optional model parameters

0 (default) | nonnegative integer

Number of optional model parameters used by the prediction model, custom cost function, custom constraints, passivity functions, specified as a nonnegative integer. The number of parameters includes all the parameters used by these functions. For example, if the state function uses only parameter p1, the constraint functions use only parameter p2, and the cost function uses only parameter p3, then NumberOfParameters is 3.

Example: 1

States — State information, bounds, and scale factors

structure array

State information, bounds, and scale factors, specified as a structure array with N_x elements, where N_x is the number of states. Each structure element has the following fields.

Min — State lower bound

-Inf (default) | scalar | vector

State lower bound, specified as a scalar or vector. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

State bounds are always hard constraints.

Example: [-20 -18 -15]

Max — State upper bound

Inf (default) | scalar | vector

State upper bound, specified as a scalar or vector. By default, this upper bound is +Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

State bounds are always hard constraints.

Example: [20 15]

Name — State name

string | character vector

State name, specified as a string or character vector. The default state name is "x#", where # is its state index.

Example: "speed"

Units — State units

"" (default) | string | character vector

State units, specified as a string or character vector.

Example: "m/s"

ScaleFactor — State scale factor

1 (default) | positive finite scalar

State scale factor, specified as a positive finite scalar. In general, use the operating range of the state. Specifying the proper scale factor can improve numerical conditioning for optimization.

Example: 10

OutputVariables — Output variable information, bounds, and scale factors

structure array

Output variable (OV) information, bounds, and scale factors, specified as a structure array with N_y elements, where N_y is the number of output variables. To access this property, you can use the alias OV instead of OutputVariables.

Each structure element has the following fields.

Min — OV lower bound

-Inf (default) | scalar | vector

OV lower bound, specified as a scalar or vector. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: [-10 -8]

Max — OV upper bound

Inf (default) | scalar | vector

OV upper bound, specified as a scalar or vector. By default, this upper bound is +Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: [12 10 8]

MinECR — OV lower bound softness

1 (default) | nonnegative finite scalar | vector

OV lower bound softness, where a larger ECR value indicates a softer constraint, specified as a nonnegative finite scalar or vector. By default, OV upper bounds are soft constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR value over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR value is used for the remaining steps of the prediction horizon.

Example: [2 1 0.5]

MaxECR — **OV** upper bound softness

1 (default) | nonnegative finite scalar | vector

OV upper bound softness, where a larger ECR value indicates a softer constraint, specified as a nonnegative finite scalar or vector. By default, OV lower bounds are soft constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR value over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR value is used for the remaining steps of the prediction horizon.

Example: [5 2 1]

Name — OV name

string | character vector

OV name, specified as a string or character vector. The default OV name is "y#", where # is its output index.

Example: "attack angle"

Units — OV units

"" (default) | string | character vector

OV units, specified as a string or character vector.

Example: "degrees"

ScaleFactor — OV scale factor

1 (default) | positive finite scalar

OV scale factor, specified as a positive finite scalar. In general, use the operating range of the output variable. Specifying the proper scale factor can improve numerical conditioning for optimization.

Example: 90

ManipulatedVariables — Manipulated variable information, bounds, and scale factors structure array

Manipulated Variable (MV) information, bounds, and scale factors, specified as a structure array with N_{mv} elements, where N_{mv} is the number of manipulated variables. To access this property, you can use the alias MV instead of ManipulatedVariables.

Each structure element has the following fields.

Min — MV lower bound

-Inf (default) | scalar | vector

MV lower bound, specified as a scalar or vector. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: [-1.1 -1]

Max — MV upper bound

Inf (default) | scalar | vector

MV upper bound, specified as a scalar or vector. By default, this upper bound is +Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: [1.2 1]

MinECR — MV lower bound softness

0 (default) | nonnegative scalar | vector

MV lower bound softness, where a larger ECR value indicates a softer constraint, specified as a nonnegative scalar or vector. By default, MV lower bounds are hard constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR value over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR value is used for the remaining steps of the prediction horizon.

Example: [0.1 0]

MaxECR — MV upper bound

0 (default) | nonnegative scalar | vector

MV upper bound softness, where a larger ECR value indicates a softer constraint, specified as a nonnegative scalar or vector. By default, MV upper bounds are hard constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR value over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR value is used for the remaining steps of the prediction horizon.

Example: [0.5 0.2]

RateMin — MV rate of change lower bound

- Inf (default) | nonpositive scalar | vector

MV rate of change lower bound, specified as a nonpositive scalar or vector. The MV rate of change is defined as MV(k) - MV(k-1), where k is the current time. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: [-50 -20]

RateMax — MV rate of change upper bound

Inf (default) | nonnegative scalar | vector

MV rate of change upper bound, specified as a nonnegative scalar or vector. The MV rate of change is defined as MV(k) - MV(k-1), where k is the current time. By default, this upper bound is +Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

Example: [50 20]

RateMinECR — MV rate of change lower bound softness

0 (default) | nonnegative finite scalar | vector

MV rate of change lower bound softness, where a larger ECR value indicates a softer constraint, specified as a nonnegative finite scalar or vector. By default, MV rate of change lower bounds are hard constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR values over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR values are used for the remaining steps of the prediction horizon.

Example: [0.1 0]

RateMaxECR — MV rate of change upper bound softness

0 (default) | nonnegative finite scalar | vector

MV rate of change upper bound softness, where a larger ECR value indicates a softer constraint, specified as a nonnegative finite scalar or vector. By default, MV rate of change upper bounds are hard constraints.

To use the same ECR value across the prediction horizon, specify a scalar value.

To vary the ECR values over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final ECR values are used for the remaining steps of the prediction horizon.

Example: [1 0.5 0.2]

Name — MV name

string | character vector

MV name, specified as a string or character vector. The default MV name is "u#", where # is its input index.

Example: "rudder angle"

Units — MV units

"" (default) | string | character vector

MV units, specified as a string or character vector.

Example: "degrees"

ScaleFactor — MV scale factor

1 (default) | positive finite scalar

MV scale factor, specified as a positive finite scalar. In general, use the operating range of the manipulated variable. Specifying the proper scale factor can improve numerical conditioning for optimization.

Example: 60

MeasuredDisturbances — Measured disturbance information and scale factors

structure array

Measured disturbance (MD) information and scale factors, specified as a structure array with N_{md} elements, where N_{md} is the number of measured disturbances. If your model does not have measured disturbances, then MeasuredDisturbances is []. To access this property, you can use the alias MD instead of MeasuredDisturbances.

Each structure element has the following fields.

Name — MD name

string | character vector

MD name, specified as a string or character vector. The default MD name is "u#", where # is its input index.

Example: "wind speed"

Units — MD units

"" (default) | string | character vector

MD units, specified as a string or character vector.

Example: "m/s"

ScaleFactor — MD scale factor

1 (default) | positive finite scalar

MD scale factor, specified as a positive finite scalar. In general, use the operating range of the disturbance. Specifying the proper scale factor can improve numerical conditioning for optimization.

Example: 10

Weights — Standard cost function tuning weights

structure

Standard cost function tuning weights, specified as a structure. The controller applies these weights to the scaled variables. Therefore, the tuning weights are dimensionless values.

Note If you define a custom cost function using Optimization.CustomCostFcn and set Optimization.ReplaceStandardCost to true, then the controller ignores the standard cost function tuning weights in Weights.

Weights has the following fields.

ManipulatedVariables — Manipulated variable tuning weights

row vector | array

Manipulated variable tuning weights, which penalize deviations from MV targets, specified as a row vector or array of nonnegative values. The default weight for all manipulated variables is 0.

To use the same weights across the prediction horizon, specify a row vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

To specify MV targets at run time, in Simulink, pass the target values to the Nonlinear MPC Controller block. In MATLAB, pass the target values to a simulation function (such as nlmpcmove, using the MVTarget property of an nlmpcmoveopt object).

Example: [0.1 0.2]

ManipulatedVariablesRate — Manipulated variable rate tuning weights

row vector | array

Manipulated variable rate tuning weights, which penalize large changes in control moves, specified as a row vector or array of nonnegative values. The default weight for all manipulated variable rates is 0.1.

To use the same weights across the prediction horizon, specify a row vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable rate tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

Example: [0.1 0.1]

OutputVariables — Output variable tuning weights

vector | array

Output variable tuning weights, which penalize deviation from output references, specified as a row vector or array of nonnegative values. The default weight for all output variables is 1.

To use the same weights across the prediction horizon, specify a row vector of length N_y , where N_y is the number of output variables.

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, specify an array with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the output variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

Example: [0.1 0.1]

ECR — Slack variable tuning weight

1e5 (default) | positive scalar

Slack variable tuning weight, specified as a positive scalar.

Example: 1e4

Optimization — Custom optimization functions and solver

structure

Custom optimization functions and solver, specified as a structure with the following fields.

CustomCostFcn — Custom cost function

[] | string | character vector | function handle

Custom cost function, specified as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Optimization.CustomCostFcn = "myCostFunction";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Optimization.CustomCostFcn = @myCostFunction;
```

Anonymous function

```
Optimization. Custom CostFcn = @(X,U,e,data,params) \ my CostFunction(X,U,e,data,params);
```

Your cost function must have the signature:

```
function J = myCostFunction(X,U,e,data,params)
```

For more information, see "Specify Cost Function for Nonlinear MPC".

Example: @costFcn

ReplaceStandardCost — Option to replace the standard cost function

true (default) | false

Option to replace the standard cost function with the custom cost function, specified as one of the following:

- true The controller uses the custom cost alone as the objective function during optimization. In this case, the Weights property of the controller is ignored.
- false The controller uses the sum of the standard cost and custom cost as the objective function during optimization.

If you do not specify a custom cost function using CustomCostFcn, then the controller ignores RepalceStandardCost.

For more information, see "Specify Cost Function for Nonlinear MPC".

Example: true

CustomEqConFcn — **Custom equality constraint function**

[] (default) | string | character vector | function handle

Custom equality constraint function, specified as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Optimization.CustomEqConFcn = "myEqConFunction";
```

Handle to a function in the current working folder or on the MATLAB path

```
Optimization.CustomEqConFcn = @myEqConFunction;
```

• Anonymous function

```
Optimization.CustomEqConFcn = @(X,U,data,params) myEqConFunction(X,U,data,params);
```

Your equality constraint function must have the signature:

```
function ceg = myEgConFunction(X,U,data,params)
```

For more information, see "Specify Constraints for Generic Nonlinear MPC".

Example: @egFcn

CustomInegConFcn — Custom inequality constraint function

```
[] (default) | string | character vector | function handle
```

Custom inequality constraint function, specified as one of the following:

• Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Optimization.CustomIneqConFcn = "myIneqConFunction";
```

Handle to a function in the current working folder or on the MATLAB path

```
Optimization.CustomIneqConFcn = @myIneqConFunction;
```

Anonymous function

```
Optimization.CustomIneqConFcn = @(X,U,e,data,params) myIneqConFunction(X,U,e,data,params);
```

Your equality constraint function must have the signature:

```
function cineq = myIneqConFunction(X,U,e,data,params)
```

For more information, see "Specify Constraints for Generic Nonlinear MPC".

Example: @ineqFcn

CustomSolverFcn — Custom nonlinear programming solver

```
[] (default) | string | character vector | function handle
```

Custom nonlinear programming solver function, specified as a string, character vector, or function handle. If you do not have Optimization Toolbox software, you must specify your own custom nonlinear programming solver. You can specify your custom solver function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Optimization.CustomSolverFcn = "myNLPSolver";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Optimization.CustomSolverFcn = @myNLPSolver;
```

For more information, see "Configure Optimization Solver for Nonlinear MPC".

Example: @mySolver

SolverOptions — Solver options

```
options object for fmincon | []
```

Solver options, specified as an options object for fmincon or [].

If you have Optimization Toolbox software, SolverOptions contains an options object for the fmincon solver.

If you do not have Optimization Toolbox, SolverOptions is [].

For more information, see "Configure Optimization Solver for Nonlinear MPC".

RunAsLinearMPC — Option to simulate as a linear controller

```
"off" (default) | "Adaptive" | "TimeVarying"
```

Option to simulate as a linear controller, specified as one of the following:

 \bullet "off" — Simulate the controller as a nonlinear controller with a nonlinear prediction model.

- "Adaptive" For each control interval, a linear model is obtained from the specified nonlinear state and output functions at the current operating point and used across the prediction horizon. To determine if an adaptive MPC controller provides comparable performance to the nonlinear controller, use this option. For more information on adaptive MPC, see "Adaptive MPC".
- "TimeVarying" For each control interval, *p* linear models are obtained from the specified nonlinear state and output functions at the *p* operating points predicted from the previous interval, one for each prediction horizon step. To determine if a linear time-varying MPC controller provides comparable performance to the nonlinear controller, use this option. For more information on time-varying MPC, see "Time-Varying MPC".

To use the either the "Adaptive" or "TimeVarying" option, your controller must have no custom constraints and no custom cost function.

For an example that simulates a nonlinear MPC controller as a linear controller, see "Optimization and Control of a Fed-Batch Reactor Using Nonlinear MPC".

Example: "Adaptive"

UseSuboptimalSolution — Option to accept a suboptimal solution

false (default) | true

Option to accept a suboptimal solution, specified as a logical value. When the nonlinear programming solver reaches the maximum number of iterations without finding a solution (the exit flag is θ), the controller:

- Freezes the MV values if UseSuboptimalSolution is false
- Applies the suboptimal solution found by the solver after the final iteration if UseSuboptimalSolution is true

To specify the maximum number of iterations, use Optimization.SolverOptions.MaxIter.

Example: true

Linear interpolation order used by block moves, specified as one of the following:

- 0 Use piecewise constant manipulated variable intervals.
- 1 Use piecewise linear manipulated variable intervals.

If the control horizon is a scalar, then the controller ignores MVInterpolationOrder.

For more information on manipulated variable blocking, see "Manipulated Variable Blocking".

Example: 1

Jacobian — Jacobians of model functions, and custom cost and constraint functions structure

Jacobians of model functions, and custom cost and constraint functions, specified as a structure. As a best practice, use Jacobians whenever they are available, since they improve optimization efficiency. If you do not specify a Jacobian for a given function, the nonlinear programming solver must numerically compute the Jacobian.

The Jacobian structure contains the following fields.

StateFcn — Jacobian of state function

[] (default) | string | character vector | function handle

Jacobian of state function z from Model.StateFcn, specified as one of the following

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Model.StateFcn = "myStateJacobian";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Model.StateFcn = @myStateJacobian;
```

• Anonymous function

```
Model.StateFcn = @(x,u,params) myStateJacobian(x,u,params)
```

For more information, see "Specify Prediction Model for Nonlinear MPC".

Example: @Afcn

OutputFcn — Jacobian of output function

[] (default) | string | character vector | function handle

Jacobian of output function y from Model.OutputFcn, specified as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Model.StateFcn = "myOutputJacobian";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Model.StateFcn = @myOutputJacobian;
```

• Anonymous function

```
Model.StateFcn = @(x,u,params) myOutputJacobian(x,u,params)
```

For more information, see "Specify Prediction Model for Nonlinear MPC".

Example: @Cfcn

CustomCostFcn — Jacobian of custom cost function

[] | string | character vector | function handle

Jacobian of custom cost function J from Optimization.CustomCostFcn, specified as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Jacobian.CustomCostFcn = "myCostJacobian";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Jacobian.CustomCostFcn = @myCostJacobian;
```

• Anonymous function

Your cost Jacobian function must have the signature:

```
function [G,Gmv,Ge] = myCostJacobian(X,U,e,data,params)
```

For more information, see "Specify Cost Function for Nonlinear MPC".

Example: @costJacFcn

CustomEqConFcn — Jacobian of custom equality constraints

[] (default) | string | character vector | function handle

Jacobian of custom equality constraints ceq from <code>Optimization.CustomEqConFcn</code>, specified as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Jacobian.CustomEqConFcn = "myEqConJacobian";
```

Handle to a function in the current working folder or on the MATLAB path

```
Jacobian.CustomEqConFcn = @myEqConJacobian;
```

• Anonymous function

```
Jacobian.CustomEqConFcn = @(X,U,data,params) myEqConJacobian(X,U,data,params);
```

Your equality constraint Jacobian function must have the signature:

```
function [G,Gmv] = myEqConJacobian(X,U,data,params)
```

For more information, see "Specify Constraints for Generic Nonlinear MPC".

Example: @eqJacFcn

CustomIneqConFcn — **Jacobian of custom inequality constraints**

[] (default) | string | character vector | function handle

Jacobian of custom inequality constraints c from <code>Optimization.CustomIneqConFcn</code>, specified as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Jacobian.CustomEqConFcn = "myIneqConJacobian";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Jacobian.CustomEqConFcn = @myIneqConJacobian;
```

Anonymous function

Your inequality constraint Jacobian function must have the signature:

```
function [G,Gmv,Ge] = myIneqConJacobian(X,U,data,params)
```

For more information, see "Specify Constraints for Generic Nonlinear MPC".

Example: @ineqJacFcn

Passivity — Passivity constraints

structure

Passivity constraints, specified as a structure with the following fields.

When your nonlinear MPC controller is configured to use passivity constraints, at each step the optimization algorithm tries to enforce the inequality constraints:

$$y_p(x,u)^T u_p(x,u) + \nu_y y_p(x,u)^T y_p(x,u) + \nu_u u_p(x,u)^T u_p(x,u) \le 0.$$

Here, ν_y is the output passivity index, ν_u is the input passivity index, $u_p(x,u)$ is the passivity input function, and $y_p(x,u)$ is the passivity output function. The variables x and u are the current state and input of the prediction model.

Assuming that the plant is already passive with respect to the input-output pair u_p and y_p , if these two inequalities are verified, then (under mild conditions) the resulting closed loop system tends to dissipate energy over time, and therefore has a stable equilibrium. For more information on passivity see "Specify Constraints for Generic Nonlinear MPC" and, in the context of linear systems, "About Passivity and Passivity Indices". For examples, see "Control of Quadruple-tank Using Passivity-Based Nonlinear MPC" and "Control of Robot Manipulator Using Passivity-Based Nonlinear MPC".

EnforceConstraint — Option to enforce constraints

false (default) | true

Option to enforce constraints, specified as one of the following:

- true Passivity constraints are enforced during optimization. In this case, you must specify the OutputFcn and InputFcn properties.
- false Passivity constraints are not enforced during optimization.

Example: true

OutputPassivityIndex — Desired output passivity index for controller

0.1 (default) | nonnegative scalar

Desired output passivity index for the controller, specified as a nonnegative scalar.

If Passivity. EnforceConstraint is true, at each step the optimization algorithm tries to enforce the passivity inequality constraint, which involves the passivity index ν_y specified in Passivity.OututPassivityIndex.

Example: 1

InputPassivityIndex — Desired input passivity index for controller

0 (default) | nonnegative scalar

Desired output passivity index for the controller, specified as a nonnegative scalar.

If Passivity. Enforce Constraint is true, at each step the optimization algorithm tries to enforce the passivity inequality constraint, which involves the passivity index ν_u specified in Passivity. InputPassivityIndex.

Example: 1

OutputFcn — **Passivity output function**

[] (default) | string | character vector | function handle

Passivity output function, specified as a string, character vector, or function handle.

If Passivity. Enforce Constraint is true then at each step the optimization algorithm tries to enforce the input and output inequality constraints, which involve the function $y_p(x,u)$ specified in Passivity. Output Fcn.

You can specify your passivity output function as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Passivity.OutputFcn = "myPassivityOutputFcn";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Passivity.OutputFcn = @myPassivityOutputFcn;
```

• Anonymous function

```
Passivity.OutputFcn = @(x,u,params) myPassivityOutputFcn(x,u,params)
```

Here, x and u are the prediction model states and inputs, respectively, and params is an optional comma separated list of parameters (for example p1,p2,p3) that might be needed by the function you specify. If any of your functions use optional parameters, you must specify the number of parameters using Model.NumberOfParameters. At run time, in Simulink, you then pass these parameters to the Nonlinear MPC Controller block. In MATLAB, you pass the parameters to a simulation function (such as nlmpcmove, using an nlmpcmoveopt option set object).

Example: @vpFcn

InputFcn — Passivity input function

string | character vector | function handle

Passivity output function, specified as a string, character vector, or function handle. If Passivity. EnforceConstraint is true then at each step the optimization algorithm tries to enforce the input and output inequality constraints, which involve the function $u_p(x,u)$ specified in Passivity. OutputFcn.

You can specify your passivity input function as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Passivity.InputFcn = "myPassivityInputFcn";
```

Handle to a function in the current working folder or on the MATLAB path

```
Passivity.InputFcn = @myPassivityInputFcn;
```

• Anonymous function

```
Passivity.InputFcn = @(x,u,params) myPassivityInputFcn(x,u,params)
```

Here, x and u are the prediction model states and inputs, respectively, and params is an optional comma separated list of parameters (for example p1,p2,p3) that might be needed by the function you specify. If any of your functions use optional parameters, you must specify the number of parameters using Model.NumberOfParameters. At run time, in Simulink, you then pass these parameters to the Nonlinear MPC Controller block. In MATLAB, you pass the parameters to a simulation function (such as nlmpcmove, using an nlmpcmoveopt option set object).

Example: @upFcn

OutputJacobianFcn — Jacobian of passivity output function

[] (default) | string | character vector | function handle

Jacobian of the passivity output function Passivity. OutputFcn, specified as one of the following:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Passivity.OutputJacobianFcn = "myPsvOutJacFcn";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Passivity.OutputJacobianFcn = @myPsvOutJacFcn;
```

• Anonymous function

```
Passivity.OutputJacobianFcn = @(x,u,params) myPsvOutJacFcn(x,u,params)
```

Here, x and u are the prediction model states and outputs, respectively, and params is an optional comma separated list (for example p1,p2,p3) of parameters that might be needed by the function you specify. If any of your function use optional parameters, you must specify the number of parameters using Model.NumberOfParameters. At run time, in Simulink, you then pass these parameters to the Nonlinear MPC Controller block. In MATLAB, you pass the parameters to a simulation function (such as nlmpcmove, using an nlmpcmoveopt).

The function specified in Passivity.OutputJacobianFcn (if any) must return as a first output argument the Jacobian matrix of the output passivity function with respect to the current state (an N_{y_p} by N_x matrix), and as a second output argument the Jacobian matrix of the output passivity function with respect to the manipulated variables (an N_{y_p} by N_{mv} matrix).

Here, N_x is the number of state variables of the prediction model, N_{mv} is the number of manipulated variables and N_{v_n} is the number of outputs of the passivity output function.

Example: @ypJac

InputJacobianFcn — Jacobian of passivity input function

```
[] (default) | string | character vector | function handle
```

Jacobian of the passivity input function Passivity. InputFcn, specified as one of the following

• Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Passivity.InputJacobianFcn = "myPsvInJacFcn";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Passivity.InputJacobianFcn = @myPsvInJacFcn;
```

• Anonymous function

```
Passivity.InputJacobianFcn = @(x,u,params) myPsvInJacFcn(x,u,params)
```

Here, x and u are the prediction model states and outputs, respectively, and params is an optional comma separated list (for example p1,p2,p3) of parameters that might be needed by the function you specify. If any of your function use optional parameters, you must specify the number of parameters using Model.NumberOfParameters. At run time, in Simulink, you then pass these

parameters to the Nonlinear MPC Controller block. In MATLAB, you pass the parameters to a simulation function (such as nlmpcmove, using an nlmpcmoveopt).

The function specified in Passivity.InputJacobianFcn (if any) must return as a first output argument the Jacobian of the input passivity function with respect to the current state (an N_{u_p} by N_x matrix), and as a second output argument the Jacobian of the input passivity function with respect to the manipulated variables (an N_{u_p} by N_{mv} matrix).

Here, N_x is the number of state variables of the prediction model, N_{mv} is the number of manipulated variables and N_{u_0} is the number of outputs of the passivity input function.

Example: @upFcn

UsePredictedState — Option to use predicted or current state

true (default) | false

Option to use predicted or current state, specified as one of the following:

- true x[k+1] is a decision variable in the optimization problem.
- false x[k] is a decision variable in the optimization problem.

Example: true

Object Functions

nlmpcmove Compute optimal control action for nonlinear MPC controller

validateFcns Examine prediction model and custom functions of nlmpc or nlmpcMultistage

objects for potential problems

convertToMPC Convert nlmpc object into one or more mpc objects

createParameterBus Create Simulink bus object and configure Bus Creator block for passing model

parameters to Nonlinear MPC Controller block

Examples

Create Nonlinear MPC Controller with Discrete-Time Prediction Model

Create a nonlinear MPC controller with four states, two outputs, and one input.

```
nx = 4;
ny = 2;
nu = 1;
nlobj = nlmpc(nx,ny,nu);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the sample time and horizons of the controller.

```
Ts = 0.1;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 5;
```

Specify the state function for the controller, which is in the file <code>pendulumDT0.m</code>. This discrete-time model integrates the continuous time model defined in <code>pendulumCT0.m</code> using a multistep forward Euler method.

```
nlobj.Model.StateFcn = "pendulumDTO";
nlobj.Model.IsContinuousTime = false;
```

The discrete-time state function uses an optional parameter, the sample time Ts, to integrate the continuous-time model. Therefore, you must specify the number of optional parameters as 1.

```
nlobj.Model.NumberOfParameters = 1;
```

Specify the output function for the controller. In this case, define the first and third states as outputs. Even though this output function does not use the optional sample time parameter, you must specify the parameter as an input argument (Ts).

```
nlobj.Model.OutputFcn = @(x,u,Ts)[x(1); x(3)];
```

Validate the prediction model functions for nominal states x0 and nominal inputs u0. Since the prediction model uses a custom parameter, you must pass this parameter to validateFcns.

```
x0 = [0.1;0.2;-pi/2;0.3];
u0 = 0.4;
validateFcns(nlobj, x0, u0, [], {Ts});

Model.StateFcn is OK.
Model.OutputFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Create Nonlinear MPC Controller with Measured and Unmeasured Disturbances

Create a nonlinear MPC controller with three states, one output, and four inputs. The first two inputs are measured disturbances, the third input is the manipulated variable, and the fourth input is an unmeasured disturbance.

```
nlobj = nlmpc(3,1,'MV',3,'MD',[1 2],'UD',4);
```

To view the controller state, output, and input dimensions and indices, use the <code>Dimensions</code> property of the controller.

nlobj.Dimensions

Specify the controller sample time and horizons.

```
nlobj.Ts = 0.5;
nlobj.PredictionHorizon = 6;
nlobj.ControlHorizon = 3;
```

Specify the prediction model state function, which is in the file exocstrStateFcnCT.m.

```
nlobj.Model.StateFcn = 'exocstrStateFcnCT';
```

Specify the prediction model output function, which is in the file exocstrOutputFcn.m.

```
nlobj.Model.OutputFcn = 'exocstrOutputFcn';
```

Validate the prediction model functions using the initial operating point as the nominal condition for testing and setting the unmeasured disturbance state, x0(3), to 0. Since the model has measured disturbances, you must pass them to validateFcns.

```
x0 = [311.2639; 8.5698; 0];
u0 = [10; 298.15; 298.15];
validateFcns(nlobj,x0,u0(3),u0(1:2)');

Model.StateFcn is OK.
Model.OutputFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Validate Nonlinear MPC Prediction Model and Custom Functions

Create nonlinear MPC controller with six states, six outputs, and four inputs.

```
nx = 6;
ny = 6;
nu = 4;
nlobj = nlmpc(nx,ny,nu);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the controller sample time and horizons.

```
Ts = 0.4;
p = 30;
c = 4;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = p;
nlobj.ControlHorizon = c;
```

Specify the prediction model state function and the Jacobian of the state function. For this example, use a model of a flying robot.

```
nlobj.Model.StateFcn = "FlyingRobotStateFcn";
nlobj.Jacobian.StateFcn = "FlyingRobotStateJacobianFcn";
```

Specify a custom cost function for the controller that replaces the standard cost function.

```
nlobj.Optimization.CustomCostFcn = @(X,U,e,data) Ts*sum(sum(U(1:p,:)));
nlobj.Optimization.ReplaceStandardCost = true;
```

Specify a custom constraint function for the controller.

```
nlobj.Optimization.CustomEqConFcn = @(X,U,data) X(end,:)';
```

Validate the prediction model and custom functions at the initial states (x0) and initial inputs (u0) of the robot.

```
x0 = [-10;-10;pi/2;0;0;0];
u0 = zeros(nu,1);
validateFcns(nlobj,x0,u0);
```

```
Model.StateFcn is OK.
Jacobian.StateFcn is OK.
No output function specified. Assuming "y = x" in the prediction model.
Optimization.CustomCostFcn is OK.
Optimization.CustomEqConFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Create a nonlinear MPC controller with four states, one output variable, one manipulated variable,

```
Create Linear MPC Controllers from Nonlinear MPC Controller
and one measured disturbance.
nlobj = nlmpc(4,1,'MV',1,'MD',2);
Specify the controller sample time and horizons.
nlobi.PredictionHorizon = 10:
nlobj.ControlHorizon = 3;
Specify the state function of the prediction model.
nlobj.Model.StateFcn = 'oxidationStateFcn';
Specify the prediction model output function and the output variable scale factor.
nlobi.Model.OutputFcn = @(x.u) x(3):
nlobj.OutputVariables.ScaleFactor = 0.03;
Specify the manipulated variable constraints and scale factor.
nlobj.ManipulatedVariables.Min = 0.0704;
nlobj.ManipulatedVariables.Max = 0.7042;
nlobj.ManipulatedVariables.ScaleFactor = 0.6;
Specify the measured disturbance scale factor.
nlobj.MeasuredDisturbances.ScaleFactor = 0.5;
Compute the state and input operating conditions for three linear MPC controllers using the fsolve
function.
options = optimoptions('fsolve','Display','none');
uLow = [0.38 \ 0.5]:
xLow = fsolve(@(x) oxidationStateFcn(x,uLow),[1 0.3 0.03 1],options);
uMedium = [0.24 \ 0.5];
xMedium = fsolve(@(x) oxidationStateFcn(x,uMedium),[1 0.3 0.03 1],options);
uHigh = [0.15 \ 0.5];
xHigh = fsolve(@(x) oxidationStateFcn(x,uHigh),[1 0.3 0.03 1],options);
Create linear MPC controllers for each of these nominal conditions.
mpcobjLow = convertToMPC(nlobj,xLow,uLow);
mpcobjMedium = convertToMPC(nlobj,xMedium,uMedium);
mpcobjHigh = convertToMPC(nlobj,xHigh,uHigh);
```

You can also create multiple controllers using arrays of nominal conditions. The number of rows in the arrays specifies the number controllers to create. The linear controllers are returned as cell array of mpc objects.

```
u = [uLow; uMedium; uHigh];
x = [xLow; xMedium; xHigh];
mpcobjs = convertToMPC(nlobj,x,u);
View the properties of the mpcobjLow controller.
mpcobjLow
MPC object (created on 31-Aug-2022 09:11:13):
Sampling time:
                   1 (seconds)
Prediction Horizon: 10
Control Horizon:
Plant Model:
                                  -->| 4 states
      1 manipulated variable(s)
                                                   |--> 1 measured output(s)
      1 measured disturbance(s)
                                   -->| 2 inputs
                                                   |--> 0 unmeasured output(s)
      0 unmeasured disturbance(s) -->| 1 outputs |
Indices:
  (input vector)
                   Manipulated variables: [1]
                   Measured disturbances: [2]
  (output vector)
                        Measured outputs: [1]
Disturbance and Noise Models:
       Output disturbance model: default (type "getoutdist(mpcobjLow)" for details)
        Measurement noise model: default (unity gain after scaling)
Weights:
       ManipulatedVariables: 0
   ManipulatedVariablesRate: 0.1000
             OutputVariables: 1
                        ECR: 100000
State Estimation: Default Kalman Filter (type "getEstimator(mpcobjLow)" for details)
Constraints:
0.0704 \le u1 \le 0.7042, u1/rate is unconstrained, y1 is unconstrained
```

Plan Optimal Trajectory Using Nonlinear MPC

Create a nonlinear MPC controller with six states, six outputs, and four inputs.

```
nx = 6;
ny = 6;
nu = 4;
nlobj = nlmpc(nx,ny,nu);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the controller sample time and horizons.

```
Ts = 0.4;
p = 30;
c = 4;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = p;
nlobj.ControlHorizon = c;
```

Specify the prediction model state function and the Jacobian of the state function. For this example, use a model of a flying robot.

```
nlobj.Model.StateFcn = "FlyingRobotStateFcn";
nlobj.Jacobian.StateFcn = "FlyingRobotStateJacobianFcn";
```

Specify a custom cost function for the controller that replaces the standard cost function.

```
nlobj.Optimization.CustomCostFcn = @(X,U,e,data) Ts*sum(sum(U(1:p,:)));
nlobj.Optimization.ReplaceStandardCost = true;
```

Specify a custom constraint function for the controller.

```
nlobj.Optimization.CustomEqConFcn = @(X,U,data) X(end,:)';
```

Specify linear constraints on the manipulated variables.

```
for ct = 1:nu
    nlobj.MV(ct).Min = 0;
    nlobj.MV(ct).Max = 1;
end
```

Validate the prediction model and custom functions at the initial states (x0) and initial inputs (u0) of the robot.

```
x0 = [-10;-10;pi/2;0;0;0];
u0 = zeros(nu,1);
validateFcns(nlobj,x0,u0);

Model.StateFcn is OK.
Jacobian.StateFcn is OK.
No output function specified. Assuming "y = x" in the prediction model.
Optimization.CustomCostFcn is OK.
Optimization.CustomEqConFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Compute the optimal state and manipulated variable trajectories, which are returned in the info.

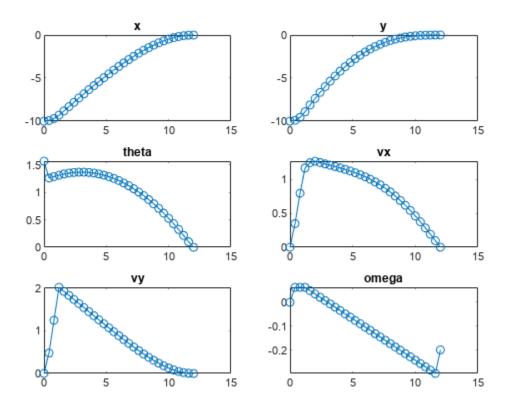
```
[\sim, \sim, info] = nlmpcmove(nlobj, x0, u0);
```

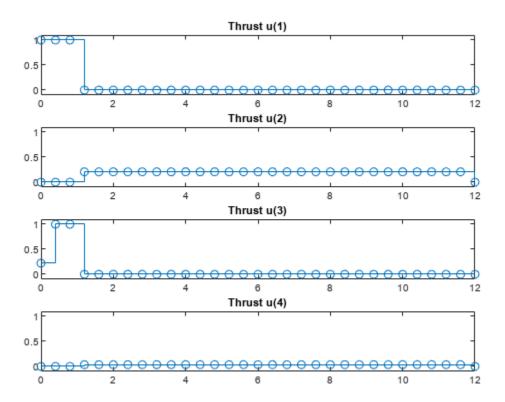
Slack variable unused or zero-weighted in your custom cost function. All constraints will be hard

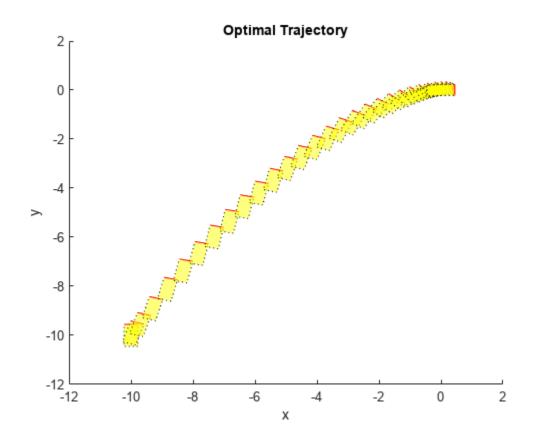
Plot the optimal trajectories.

```
FlyingRobotPlotPlanning(info,Ts)
```

```
Optimal fuel consumption = 1.884953
```







Simulate Closed-Loop Control using Nonlinear MPC Controller

Create a nonlinear MPC controller with four states, two outputs, and one input.

```
nlobj = nlmpc(4,2,1);
```

In standard cost function, zero weights are applied by default to one or more OVs because there

Specify the sample time and horizons of the controller.

```
Ts = 0.1;
nlobj.Ts = Ts;
nlobj.PredictionHorizon = 10;
nlobj.ControlHorizon = 5;
```

Specify the state function for the controller, which is in the file pendulumDT0.m. This discrete-time model integrates the continuous time model defined in pendulumCT0.m using a multistep forward Euler method.

```
nlobj.Model.StateFcn = "pendulumDTO";
nlobj.Model.IsContinuousTime = false;
```

The prediction model uses an optional parameter, Ts , to represent the sample time. Specify the number of parameters.

```
nlobj.Model.NumberOfParameters = 1;
```

Specify the output function of the model, passing the sample time parameter as an input argument.

```
nlobj.Model.OutputFcn = @(x,u,Ts)[x(1); x(3)];
```

Define standard constraints for the controller.

```
nlobj.Weights.OutputVariables = [3 3];
nlobj.Weights.ManipulatedVariablesRate = 0.1;
nlobj.OV(1).Min = -10;
nlobj.OV(1).Max = 10;
nlobj.MV.Min = -100;
nlobj.MV.Max = 100;
```

Validate the prediction model functions.

```
x0 = [0.1;0.2;-pi/2;0.3];
u0 = 0.4;
validateFcns(nlobj, x0, u0, [], {Ts});

Model.StateFcn is OK.
Model.OutputFcn is OK.
Analysis of user-provided model, cost, and constraint functions complete.
```

Only two of the plant states are measurable. Therefore, create an extended Kalman filter for estimating the four plant states. Its state transition function is defined in pendulumStateFcn.m and its measurement function is defined in pendulumMeasurementFcn.m.

```
EKF = extendedKalmanFilter(@pendulumStateFcn,@pendulumMeasurementFcn);
```

Define initial conditions for the simulation, initialize the extended Kalman filter state, and specify a zero initial manipulated variable value.

```
x = [0;0;-pi;0];
y = [x(1);x(3)];
EKF.State = x;
mv = 0;
```

Specify the output reference value.

```
yref = [0 \ 0];
```

Create an nlmpcmoveopt object, and specify the sample time parameter.

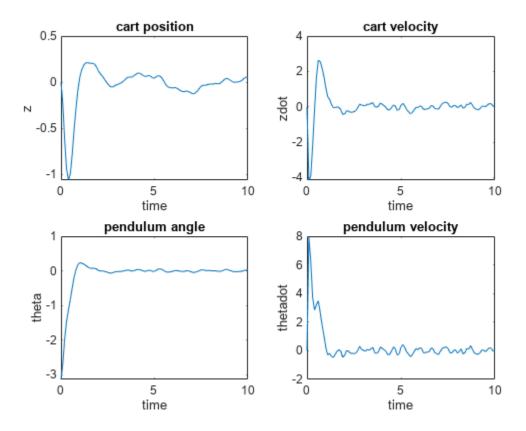
```
nloptions = nlmpcmoveopt;
nloptions.Parameters = {Ts};
```

Run the simulation for 10 seconds. During each control interval:

- **1** Correct the previous prediction using the current measurement.
- 2 Compute optimal control moves using nlmpcmove. This function returns the computed optimal sequences in nloptions. Passing the updated options object to nlmpcmove in the next control interval provides initial guesses for the optimal sequences.
- **3** Predict the model states.
- **4** Apply the first computed optimal control move to the plant, updating the plant states.

- **5** Generate sensor data with white noise.
- **6** Save the plant states.

```
Duration = 10;
xHistory = x;
for ct = 1:(Duration/Ts)
    % Correct previous prediction
    xk = correct(EKF,y);
    % Compute optimal control moves
    [mv,nloptions] = nlmpcmove(nlobj,xk,mv,yref,[],nloptions);
    % Predict prediction model states for the next iteration
    predict(EKF,[mv; Ts]);
    % Implement first optimal control move
    x = pendulumDTO(x, mv, Ts);
    % Generate sensor data
    y = x([1 \ 3]) + randn(2,1)*0.01;
    % Save plant states
    xHistory = [xHistory x];
end
Plot the resulting state trajectories.
figure
subplot(2,2,1)
plot(0:Ts:Duration,xHistory(1,:))
xlabel('time')
ylabel('z')
title('cart position')
subplot(2,2,2)
plot(0:Ts:Duration,xHistory(2,:))
xlabel('time')
ylabel('zdot')
title('cart velocity')
subplot(2,2,3)
plot(0:Ts:Duration,xHistory(3,:))
xlabel('time')
ylabel('theta')
title('pendulum angle')
subplot(2,2,4)
plot(0:Ts:Duration,xHistory(4,:))
xlabel('time')
ylabel('thetadot')
title('pendulum velocity')
```



Version History

Introduced in R2018b

See Also

Functions

nlmpcmove | nlmpcmoveCodeGeneration | getSimulationData | getCodeGenerationData

Objects

nlmpcMultistage | nlmpcmoveopt

Blocks

Nonlinear MPC Controller

Topics

- "Trajectory Optimization and Control of Flying Robot Using Nonlinear MPC"
- "Nonlinear Model Predictive Control of an Exothermic Chemical Reactor"
- "Swing-Up Control of a Pendulum Using Nonlinear Model Predictive Control"
- "Nonlinear and Gain-Scheduled MPC Control of an Ethylene Oxidation Plant"
- "Control of Quadruple-tank Using Passivity-Based Nonlinear MPC"
- "Plan and Execute Task- and Joint-Space Trajectories Using KINOVA Gen3 Manipulator" (Robotics System Toolbox)

"Nonlinear MPC"

nlmpcMultistage

Multistage nonlinear model predictive controller

Description

A multistage nonlinear model predictive controller computes optimal control moves across the prediction horizon p using a nonlinear prediction model. Stages include the current time k and all prediction steps (from k+1 to k+p). You can specify different cost and constraint functions for each stage. These functions rely only on plant information such as states and inputs available at that stage. For more information on nonlinear MPC, see "Nonlinear MPC".

Creation

Syntax

```
nlobj = nlmpcMultistage(p,nx,nu)

nlobj = nlmpcMultistage(p,nx,'MV',mvIndex,'MD',mdIndex)
nlobj = nlmpcMultistage(p,nx,'MV',mvIndex,'UD',udIndex)
nlobj = nlmpcMultistage(p,nx,'MV',mvIndex,'MD',mdIndex,'UD',udIndex)
```

Description

nlobj = nlmpcMultistage(p,nx,nu) creates an nlmpcMultistage object with a prediction horizon p, whose prediction model has nx states and nu inputs, and where all inputs are manipulated variables. Use this syntax if your model has no measured or unmeasured disturbance inputs.

nlobj = nlmpcMultistage(p,nx,'MV',mvIndex,'MD',mdIndex) creates an
nlmpcMultistage object whose prediction model has measured disturbance inputs. Specify the
input indices for the manipulated variables, mvIndex, and measured disturbances, mdIndex.

nlobj = nlmpcMultistage(p,nx,'MV',mvIndex,'UD',udIndex) creates an
nlmpcMultistage object whose prediction model has unmeasured disturbance inputs. Specify the
input indices for the manipulated variables, mvIndex, and unmeasured disturbances, udIndex.

nlobj = nlmpcMultistage(p,nx,'MV',mvIndex,'MD',mdIndex,'UD',udIndex) creates an nlmpcMultistage object whose prediction model has both measured and unmeasured disturbance inputs. Specify the input indices for the manipulated variables, measured disturbances, and unmeasured disturbances.

Input Arguments

p — Prediction horizon

positive integer

Prediction horizon number of steps, specified as a positive integer. This syntax sets the read-only property PredictionHorizon equal to the input argument p. Since this property is read-only, you

cannot change it after creating the controller object. Note that p also determines the number of stages (p+1).

nx — Number of prediction model states

positive integer

Number of prediction model states, specified as a positive integer. This value is stored in the <code>Dimensions.NumberOfStates</code> controller read-only property. You cannot change the number of states after creating the controller object.

nu — Number of prediction model inputs

positive integer

Number of prediction model inputs, which are all set to be manipulated variables, specified as a positive integer. This value is stored in the <code>Dimensions.NumberOfInputs</code> controller read-only property. You cannot change the number of manipulated variables after creating the controller object.

mvIndex — Manipulated variable indices

vector of positive integers

Manipulated variable indices, specified as a vector of positive integers. You cannot change these indices after creating the controller object. This value is stored in the <code>Dimensions.MVIndex</code> controller property.

The combined set of indices from mvIndex, mdIndex, and udIndex must contain all integers from 1 through N_u , where N_u is the number of prediction model inputs.

mdIndex — Measured disturbance indices

vector of positive integers

Measured disturbance indices, specified as a vector of positive integers. You cannot change these indices after creating the controller object. This value is stored in the <code>Dimensions.MDIndex</code> controller property.

The combined set of indices from mvIndex, mdIndex, and udIndex must contain all integers from 1 through N_u , where N_u is the number of prediction model inputs.

udIndex — Unmeasured disturbance indices

vector of positive integers

Unmeasured disturbance indices, specified as a vector of positive integers. You cannot change these indices after creating the controller object. This value is stored in the <code>Dimensions.UDIndex</code> controller property.

The combined set of indices from mvIndex, mdIndex, and udIndex must contain all integers from 1 through N_u , where N_u is the number of prediction model inputs.

Properties

Ts — Prediction model sample time

1 (default) | positive finite scalar

Prediction model sample time, specified as a positive finite scalar. The controller uses a discrete-time model with a sample time of Ts for prediction. If you specify a continuous-time prediction model

(Model.IsContinuousTime is true), then the controller discretizes the model using the built-in implicit trapezoidal rule with a sample time of Ts.

PredictionHorizon — Prediction horizon

positive integer

This property is read-only.

Prediction horizon steps, specified as a read-only positive integer. The product of PredictionHorizon and Ts is the prediction time, that is, how far the controller looks into the future.

UseMVRate — MV rate used in MPC problem

false (default) | true

Flag indicating whether the rate of change of the manipulated variables is used as a decision variable in the problem formulation, specified as a logical value. Set UseMVRate to true if:

- You need to specify hard upper or lower bounds on the MV rate.
- The MV rate appears as a term in a cost or constraint function at any stage.
- You need to implement block moves (which you can do so by setting the RateMin and RateMax bounds at the corresponding stages to zero).

By default, the value is false, which means that the rate of change of the manipulated variables does not explicitly appear in the formulation of your MPC problem.

Dimensions — Prediction model dimensional information

structure

This property is read-only.

Prediction model dimensional information, specified when you create the controller and stored as a structure with the following fields.

NumberOfStates — Number of states

positive integer

This property is read-only.

Number of states in the prediction model, specified as a positive integer. This value corresponds to nx.

NumberOfInputs — Number of inputs

positive integer

This property is read-only.

Number of inputs in the prediction model, specified as a positive integer. This value corresponds to either nu or the sum of the lengths of mvIndex, mdIndex, and udIndex.

MVIndex — Manipulated variable indices

vector of positive integers

This property is read-only.

Manipulated variable indices for the prediction model, specified as a vector of positive integers. This value corresponds to mvIndex.

MDIndex — Measured disturbance indices

vector of positive integers

This property is read-only.

Measured disturbance indices for the prediction model, specified as a vector of positive integers. This value corresponds to mdIndex.

UDIndex — Unmeasured disturbance indices

vector of positive integers

This property is read-only.

Unmeasured disturbance indices for the prediction model, specified as a vector of positive integers. This value corresponds to udIndex.

Model — Prediction model

structure

Prediction model, specified as a structure with the following fields.

StateFcn — State function

string | character vector | function handle

State function, specified as a string, character vector, or function handle. For a continuous-time prediction model, StateFcn is the state derivative function. For a discrete-time prediction model, StateFcn is the state update function.

If your state function is continuous-time, the controller automatically discretizes the model using the implicit trapezoidal rule. This method can handle moderately stiff models, and its prediction accuracy depends on the controller sample time Ts; that is, a large sample time leads to inaccurate prediction.

If the default discretization method does not provide satisfactory prediction for your application, you can specify your own discrete-time prediction model that uses a different method, such as the multistep forward Euler rule.

You can specify your state function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Model.StateFcn = "myStateFunction";
```

Handle to a local function, or a function defined in the current working folder or on the MATLAB
path

```
Model.StateFcn = @myStateFunction;
```

The state function must have the following input and outputs.

```
if Model.ParameterLength>0
    out = myStateFunction(x,u,pm);
else
```

```
out = myStateFunction(x,u);
end
```

Here, x is the state vector, u is the input vector, and pm is the model parameter vector. If IsContinuousTime is true then out must be the value of the state derivative with respect to time, otherwise it must be the value of the state in the following time interval.

For more information, see "Specify Prediction Model for Nonlinear MPC".

StateJacFcn — State Jacobian function

```
[] (default) | string | character vector | function handle
```

State Jacobian function, specified as a string, character vector, or function handle. As a best practice, use Jacobians whenever they are available, since they improve optimization efficiency. If you do not specify a Jacobian for a given function, the nonlinear programming solver must numerically compute the Jacobian.

You can specify your output function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Model.StateJacFcn = "myStateJacFunction";
```

Handle to a local function, or a function defined in the current working folder or on the MATLAB
path

```
Model.StateJacFcn = @myStateJacFunction;
```

The state Jacobian function must have the following input and outputs.

```
if Model.ParameterLength>0
        [A,Bmv] = myStateJacFunction(x,u,pm);
else
        [A,Bmv] = myStateJacFunction(x,u);
end
```

Here, x is the state vector, u is the input vector, and pm is the model parameter vector. A is the Jacobian of the state function (either continuous or discrete time) with respect to the state vector and B is the Jacobian of the state function with respect to the manipulated variable vector. A is a square matrix with N_x rows and columns, where N_x is the number of states

(Dimensions.NumberOfStates). Bmv must have N_{x} rows and N_{mv} columns, where N_{mv} is the number of manipulated variables.

For more information, see "Specify Prediction Model for Nonlinear MPC".

IsContinuousTime — Flag indicating prediction model time domain true (default) | false

Flag indicating the prediction model time domain, specified as one of the following:

- true Continuous-time prediction model. In this case, the controller automatically discretizes the model during prediction using Ts.
- false Discrete-time prediction model. In this case, Ts is the sample time of the model.

Note If IsContinuousTime is true, StateFcn must return the derivative of the state with respect to time, at the current time. Otherwise StateFcn must return the state at the next control interval.

ParameterLength — Length of the parameter vector

0 (default) | nonnegative integer

Length of the parameter vector used by the prediction model, specified as a nonnegative integer. If the model state function or its Jacobian require external parameters, set this value to the number of scalar parameters needed. At runtime you must then provide a numeric parameter vector, across the whole prediction horizon, to the controller.

TerminalState — Terminal state

[] (default) | vector

Terminal state, specified as a column vector with as many elements as the number of states. The terminal state is the desired state at the last prediction step. If any states in the vector do not have terminal values, specify inf at the corresponding locations to leave their terminal values free.

The default value of this property is [], meaning that no terminal state constraint is enforced.

States — State information and bounds

structure array

State information and hard bounds, specified as a structure array with N_x elements, where N_x is the number of states. Each structure element has the following fields.

Min — State hard lower bound

-Inf (default) | scalar | vector

State hard lower bound, specified as a scalar or vector. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

State bounds are always hard constraints. Use stage inequality constraints to implement soft bounds (see Stages).

Max — State hard upper bound

Inf (default) | scalar | vector

State hard upper bound, specified as a scalar or vector. By default, this upper bound is Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k+1 to time k+p, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

State bounds are always hard constraints. Use stage inequality constraints to implement soft bounds (see Stages).

Name — State name

string | character vector

State name, specified as a string or character vector. The default state name is "x#", where # is its state index.

Units — State units

"" (default) | string | character vector

State units, specified as a string or character vector.

ManipulatedVariables — Manipulated variable information and hard bounds

structure array

Manipulated Variable (MV) information and hard bounds, specified as a structure array with N_{mv} elements, where N_{mv} is the number of manipulated variables. To access this property, you can use the alias MV instead of ManipulatedVariables.

Each structure element has the following fields.

Min — MV hard lower bound

-Inf (default) | scalar | vector

MV hard lower bound, specified as a scalar or vector. By default, this lower bound is -Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

MV bounds are always hard constraints. Use stage inequality constraints to implement soft bounds (see Stages).

Max — MV hard upper bound

Inf (default) | scalar | vector

MV hard upper bound, specified as a scalar or vector. By default, this upper bound is +Inf.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

MV bounds are always hard constraints. Use stage inequality constraints to implement soft bounds (see Stages).

RateMin — MV rate of change hard lower bound

-Inf (default) | nonpositive scalar | vector

MV rate of change hard lower bound, specified as a nonpositive scalar or vector. The MV rate of change at stage i is defined as MV(i) - MV(i-1). By default, this lower bound is -Inf. If UseMVRate is false this value is ignored.

To use the same bound across the prediction horizon, specify a scalar value.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

MV rate bounds are always hard constraints. Use stage inequality constraints to implement soft bounds (see Stages).

RateMax — MV rate of change hard upper bound

Inf (default) | nonnegative scalar | vector

MV rate of change hard upper bound, specified as a nonnegative scalar or vector. The MV rate of change at stage i is defined as MV(i) - MV(i-1). By default, this upper bound is +Inf.

To use the same bound across the prediction horizon, specify a scalar value. If UseMVRate is false this value is ignored.

To vary the bound over the prediction horizon from time k to time k+p-1, specify a vector of up to p values. Here, k is the current time and p is the prediction horizon. If you specify fewer than p values, the final bound is used for the remaining steps of the prediction horizon.

MV Rate bounds are always hard constraints. Use stage inequality constraint to implement soft bounds (see Stages).

Name — MV name

string | character vector

MV name, specified as a string or character vector. The default MV name is "u#", where # is its input index.

Units — MV units

"" (default) | string | character vector

MV units, specified as a string or character vector.

MeasuredDisturbances — Measured disturbance information

structure array

Measured disturbance (MD) information, specified as a structure array with N_{md} elements, where N_{md} is the number of measured disturbances. If your model does not have measured disturbances, then MeasuredDisturbances is []. To access this property, you can use the alias MD instead of MeasuredDisturbances.

Each structure element has the following fields.

Name — MD name

string | character vector

MD name, specified as a string or character vector. The default MD name is "u#", where # is its input index.

Units — MD units

"" (default) | string | character vector

MD units, specified as a string or character vector.

Stages — Stage cost and constraint functions

structure

Stage cost and constraint functions, specified as an array of p+1 structures (where p is the prediction horizon), each one with the following fields.

CostFcn — Cost function at stage i

string | character vector | function handle

Cost function at stage i (where i ranges from 1 to p+1), specified as a string, character vector, or function handle. The overall cost function of the nonlinear MPC problem is the sum of the cost functions at each stage.

You can specify your stage cost function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Stages(i).CostFcn = 'myCostFunction';
```

Handle to a local function or a function defined in the current working folder or on the MATLAB
path

```
Stages(i).CostFcn = @myCostFunction;
```

In the most general case in which UseMVRate is true, and both Stages(i).ParameterLength and Stages(i).SlackVariableLength are greater than 0, the cost function must have the following inputs and outputs.

```
Ji = myCostFunction(i,x,u,dmv,e,pv);
```

Here:

- Ji is a double scalar expressing the cost for stage i.
- i is the stage number from 1 (current control interval) to p+1 (end of the prediction horizon).
- x is the state vector.
- u is the input vector.
- dmv is the manipulated variable rate vector (change with respect to previous control interval).
- **e** is the stage slack variable vector.
- pv is the stage parameter vector.

If UseMVRate is false, omit the dmv input.

If Stages(i).SlackVariableLength is 0, omit the e input.

If Stages (i). ParameterLength is 0, omit the pv input.

In summary:

```
if UseMVRate is true
   if Stages(i).SlackVariableLength>0
        if Stages(i).ParameterLength>0
        Ji = myCostFunction(i,x,u,dmv,e,pv);
   else
        Ji = myCostFunction(i,x,u,dmv,e);
```

```
end
    else
        if Stages(i).ParameterLength>0
            Ji = myCostFunction(i,x,u,dmv,pv);
        else
            Ji = myCostFunction(i,x,u,dmv);
        end
    end
else
    if Stages(i).SlackVariableLength>0
        if Stages(i).ParameterLength>0
            Ji = myCostFunction(i,x,u,e,pv);
        else
            Ji = myCostFunction(i,x,u,e);
        end
   else
        if Stages(i).ParameterLength>0
            Ji = myCostFunction(i,x,u,pv);
        else
            Ji = myCostFunction(i,x,u);
        end
    end
end
```

Note that you can also write separate functions for separate stages as long as their name is specified in Stages(i).CostFcn and all functions have the required number of inputs and outputs, in the required order.

For more information, see "Specify Prediction Model for Nonlinear MPC".

CostJacFcn — Gradient of the cost function at stage i

string | character vector | function handle

Gradient of the cost function at stage i (where i ranges from 1 to p+1), specified as a string, character vector, or function handle. It is best practice to use Jacobians (in this case, gradients) whenever they are available, since they improve optimization efficiency. If you do not specify a Jacobian for a given function, the nonlinear programming solver must numerically compute the Jacobian.

You can specify your stage cost gradient function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Stages(i).CostJacFcn = 'myCostJacFunction';
```

• Handle to a local function, or a function defined in the current working folder or on the MATLAB path

```
Stages(i).CostJacFcn = @myCostJacFunction;
```

In the most general case in which UseMVRate is true, and both Stages(i).ParameterLength and Stages(i).SlackVariableLength are greater than 0, the stage cost gradient function must have the following inputs and outputs.

```
[Gx,Gmv,Gdmv,Ge] = myCostJacFunction(i,x,u,dmv,e,pv);
where
```

- Gx is the gradient of cost function for stage i with respect to the state vector x. It must be a column vector with N_x elements, where N_x is the number of states.
- Gmv is the gradient of the cost function for stage i with respect to the manipulated variable vector mv. It must be a column vector with N_{mv} elements, where N_{mv} is the number of manipulated variables.
- Gdmv is the gradient of the cost function for stage i with respect to the manipulated variable vector change dmv. It must be a column vector with N_{mv} elements, where N_{mv} is the number of manipulated variables.
- Ge is the gradient of the cost function for stage i with respect to the stage slack variable vector e. It must be a column vector with N_e elements, where N_e is the number of stage slack variables.
- i is the stage number from 1 (current control interval) to p+1 (end of the prediction horizon).
- x is the state vector.
- u is the input vector.
- dmv is the manipulated variable rate vector (change with respect to the previous control interval).
- e is the stage slack variable vector.
- pv is the stage parameter vector.

If UseMVRate is false, omit the dmv input and the Gdmv output.

If Stages (i). SlackVariableLength is 0, omit the e input and the Ge output.

If Stages (i). ParameterLength is 0, omit the pv input.

In summary:

```
if UseMVRate is true
    if Stages(i).SlackVariableLength>0
        if Stages(i).ParameterLength>0
            [Gx,Gmv,Gdmv,Ge] = myCostJacFunction(i,x,u,dmv,e,pv);
            [Gx,Gmv,Gdmv,Ge] = myCostJacFunction(i,x,u,dmv,e);
        end
    else
        if Stages(i).ParameterLength>0
            [Gx,Gmv,Gdmv] = myCostJacFunction(i,x,u,dmv,pv);
            [Gx,Gmv,Gdmv] = myCostJacFunction(i,x,u,dmv);
        end
    end
else
    if Stages(i).SlackVariableLength>0
        if Stages(i).ParameterLength>0
            [Gx,Gmv,Ge] = myCostJacFunction(i,x,u,e,pv);
        else
            [Gx,Gmv,Ge] = myCostJacFunction(i,x,u,e);
        end
    else
        if Stages(i).ParameterLength>0
            [Gx,Gmv] = myCostJacFunction(i,x,u,pv);
            [Gx,Gmv] = myCostJacFunction(i,x,u);
        end
```

```
end
end
```

Note that you can also write separate functions for separate stages as long as their name is specified in Stages(i).CostJacFcn and all functions have the required number of inputs and outputs, in the required order.

For more information, see "Specify Prediction Model for Nonlinear MPC".

EqConFcn — Equality constraint function at stage i

```
string | character vector | function handle
```

Equality constraint function at stage i (where i ranges from 1 to p), specified as a string, character vector, or function handle. Note that specifying an equality constraint for the last stage (p+1) is not supported. Use the TerminalState field of the Model property instead.

You can specify your stage equality constraint function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Stages(i).EqConFcn = 'myEqConFunction';
```

Handle to a local function, or a function defined in the current working folder or on the MATLAB
path

```
Stages(i).EqConFcn = @myEqConFunction;
```

In the most general case in which UseMVRate is true, and Stages(i).ParameterLength is greater than 0, the equality constraint function must have the following inputs and outputs.

```
Ceq = myEqConFunction(i,x,u,dmv,pv);
```

where

- Ceq is a vector expressing the equality constraints for stage i. At any feasible solution of the MPC problem the returned Ceq must be equal to 0. Note that the number of elements in Ceq must be less than the number of manipulated variables otherwise the problem is overspecified and generally infeasible.
- i is the stage number from 1 (current control interval) to p+1 (end of the prediction horizon).
- x is the state vector.
- u is the input vector.
- dmv is the manipulated variable rate vector (change with respect to previous control interval).
- pv is the stage parameter vector.

If UseMVRate is false, omit the dmv input.

If Stages (i). ParameterLength is 0, omit the pv input.

In summary:

```
if UseMVRate is true
    if Stages(i).ParameterLength>0
        Ceq = myEqConFunction(i,x,u,dmv,pv);
    else
```

Note that you can also write separate functions for separate stages as long as their name is specified in Stages(i). EqConFcn and all functions have the required number of inputs and outputs, in the required order.

For more information, see "Specify Prediction Model for Nonlinear MPC".

EqConJacFcn — Jacobian of equality constraint function at stage i

string | character vector | function handle

Jacobian of the equality constraint function at stage i (where i ranges from i to p), specified as a string, character vector, or function handle. Note that specifying an equality constraint (and hence its Jacobian function) for the last stage (p+1) is not supported.

It is best practice to use Jacobians whenever they are available, since they improve optimization efficiency. If you do not specify a Jacobian for a given function, the nonlinear programming solver must numerically compute the Jacobian.

You can specify your stage equality constraint Jacobian function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Stages(i).EgConJacFcn = 'myEgConJacFunction';
```

Handle to a local function, or a function defined in the current working folder or on the MATLAB
path

```
Stages(i).EqConJacFcn = @myEqConJacFunction;
```

In the most general case in which UseMVRate is true, and Stages(i).ParameterLength is greater than 0, the equality constraint Jacobian function must have the following inputs and outputs.

```
[Ceqx,Ceqmv,Ceqdmv] = myEqConJacFunction(i,x,u,dmv,pv);
```

where

- Ceqx is the Jacobian of the equality constraint function for stage i, with respect to the state vector x. It must be a matrix with N_{Ceq} rows and N_x columns, where N_{Ceq} is the number of stage equality constraints and N_x the number of states. Note that N_{Ceq} has to be less than N_{Cmv} otherwise the problem is overdetermined and generally infeasible.
- Ceqmv is the Jacobian of the equality constraint function for stage i, with respect to the manipulated variable vector mv. It must be a matrix with N_{Ceq} rows and N_{mv} columns, where N_{Ceq} is the number of stage equality constraints and N_{mv} the number of manipulated variables.
- Ceqdmv is the Jacobian of the equality constraint function for stage i, with respect to the manipulated variable vector change (rate) dmv. It must be a matrix with N_{Ceq} rows and N_{mv}

columns, where N_{Ceq} is the number of stage equality constraints and N_{mv} the number of manipulated variables.

- i is the stage number from 1 (current control interval) to p+1 (end of the prediction horizon).
- x is the state vector.
- u is the input vector.
- dmv is the manipulated variable rate vector (change with respect to previous control interval).
- pv is the stage parameter vector.

If UseMVRate is false, omit the dmv input and the Ceqdmv output.

If Stages (i). ParameterLength is 0, omit the pv input.

In summary

```
if UseMVRate is true
    if Stages(i).ParameterLength>0
        [Ceqx,Ceqmv,Ceqdmv] = myEqConJacFunction(i,x,u,dmv,pv);
    else
        [Ceqx,Ceqmv,Ceqdmv] = myEqConJacFunction(i,x,u,dmv);
    end
else
    if Stages(i).ParameterLength>0
        [Ceqx,Ceqmv] = myEqConJacFunction(i,x,u,pv);
    else
        [Ceqx,Ceqmv] = myEqConJacFunction(i,x,u);
    end
end
```

Note that you can also write separate functions for separate stages as long as their name is specified in Stages(i). EqConJacFcn and all functions have the required number of inputs and outputs, in the required order.

For more information, see "Specify Prediction Model for Nonlinear MPC".

IneqConFcn — Inequality constraint function at stage i

string | character vector | function handle

Inequality constraint function at stage i (where i ranges from 1 to p+1), specified as a string, character vector, or function handle.

You can specify your stage inequality constraint function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Stages(i).IneqConFcn = 'myIneqConFunction';
```

Handle to a local function, or a function defined in the current working folder or on the MATLAB
path

```
Stages(i).IneqConFcn = @myIneqConFunction;
```

In the most general case in which UseMVRate is true, and both Stages(i).ParameterLength and Stages(i).SlackVariableLength are greater than 0, the inequality constraint function must have the following inputs and outputs.

```
C = myIneqConFunction(i,x,u,dmv,e,pv);
```

Here:

- C is a vector expressing the inequality constraints for stage i. For any feasible solution of the MPC problem, C must be non-positive.
- i is the stage number from 1 (current control interval) to p+1 (end of the prediction horizon).
- x is the state vector.
- u is the input vector.
- dmv is the manipulated variable rate vector (change with respect to previous control interval).
- **e** is the stage slack variable vector.
- pv is the stage parameter vector.

If UseMVRate is false, omit the dmv input.

If Stages (i). SlackVariableLength is 0, omit the e input.

If Stages (i). ParameterLength is 0, omit the pv input.

In summary:

```
if UseMVRate is true
    if Stages(i).SlackVariableLength>0
        if Stages(i).ParameterLength>0
            C = myIneqConFunction(i,x,u,dmv,e,pv);
        else
            C = myIneqConFunction(i,x,u,dmv,e);
        end
    else
        if Stages(i).ParameterLength>0
            C = myIneqConFunction(i,x,u,dmv,pv);
            C = myIneqConFunction(i,x,u,dmv);
        end
    end
else
    if Stages(i).SlackVariableLength>0
        if Stages(i).ParameterLength>0
            C = myIneqConFunction(i,x,u,e,pv);
        else
            C = myIneqConFunction(i,x,u,e);
        end
    else
        if Stages(i).ParameterLength>0
            C = myIneqConFunction(i,x,u,pv);
        else
            C = myIneqConFunction(i,x,u);
        end
    end
end
```

Note that you can also write separate functions for separate stages as long as their name is specified in Stages(i).IneqConFcn and that all functions have the required number of inputs and outputs, in the required order.

For more information, see "Specify Prediction Model for Nonlinear MPC".

IneqConJacFcn — Jacobian of the inequality constraint function at stage i string | character vector | function handle

Jacobian of the inequality constraint function at stage i (where i ranges from 1 to p+1), specified as a string, character vector, or function handle. It is best practice to use Jacobians whenever they are available, since they improve optimization efficiency. If you do not specify a Jacobian for a given function, the nonlinear programming solver must numerically compute the Jacobian.

You can specify your stage constraint Jacobian function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Stages(i).IneqConJacFcn = 'myIneqConJacFunction';
```

Handle to a local function, or a function defined in the current working folder or on the MATLAB
path

```
Stages(i).IneqConJacFcn = @myIneqConJacFunction;
```

In the most general case in which UseMVRate is true, and both Stages(i).ParameterLength and Stages(i).SlackVariableLength are greater than 0, the stage cost Jacobian function must have the following inputs and outputs.

```
[Cx,Cmv,Cdmv,Ce] = myEqConJacFunction(i,x,u,dmv,e,pv);
```

Here:

- Cx is the Jacobian of the inequality constraint function for stage i, with respect to the state vector x. It must be a matrix with N_C rows and N_X columns, where N_C is the number of stage inequality constraints and N_X the number of states.
- Cmv is the Jacobian of the inequality constraint function for stage i, with respect to the manipulated variable vector mv. It must be a matrix with N_C rows and N_{mv} columns, where N_C is the number of stage inequality constraints and N_{mv} the number of manipulated variables.
- Cdmv is the Jacobian of the inequality constraint function for stage i, with respect to the manipulated variable change (rate) dmv. It must be a matrix with N_C rows and N_{mv} columns, where N_C is the number of stage inequality constraints and N_{mv} the number of manipulated variables.
- Ce is the Jacobian of the inequality constraint function for stage i, with respect to the stage slack variable vector e. It must be a matrix with N_C rows and N_e columns, where N_C is the number of stage inequality constraints and N_e the number of stage slack variables.
- i is the stage number from 1 (current control interval) to p+1 (end of the prediction horizon).
- x is the state vector.
- u is the input vector.
- dmv is the manipulated variable rate vector (change with respect to previous control interval).
- e is the stage slack variable vector.
- pv is the stage parameter vector.

If UseMVRate is false, omit the dmv input and the Cdmv output.

If Stages (i). SlackVariableLength is 0, omit the e input and the Ce output.

If Stages (i). ParameterLength is 0, omit the pv input.

In summary:

```
if UseMVRate is true
    if Stages(i).SlackVariableLength>0
        if Stages(i).ParameterLength>0
            [Cx,Cmv,Cdmv,Ce] = myIneqConJacFunction(i,x,u,dmv,e,pv);
        else
            [Cx,Cmv,Cdmv,Ce] = myIneqConJacFunction(i,x,u,dmv,e);
        end
    else
        if Stages(i).ParameterLength>0
            [Cx,Cmv,Cdmv] = myIneqConJacFunction(i,x,u,dmv,pv);
            [Cx,Cmv,Cdmv] = myIneqConJacFunction(i,x,u,dmv);
        end
    end
else
    if Stages(i).SlackVariableLength>0
        if Stages(i).ParameterLength>0
            [Cx,Cmv,Ce] = myIneqConJacFunction(i,x,u,e,pv);
        else
            [Cx,Cmv,Ce] = myInegConJacFunction(i,x,u,e);
        end
    else
        if Stages(i).ParameterLength>0
            [Cx,Cmv] = myIneqConJacFunction(i,x,u,pv);
        else
            [Cx,Cmv] = myIneqConJacFunction(i,x,u);
        end
    end
end
```

Note that you can also write separate functions for separate stages as long as their name is specified in Stages(i).IneqConFcn and that all functions have the required number of inputs and outputs, in the required order.

For more information, see "Specify Prediction Model for Nonlinear MPC".

SlackVariableLength — Length of the stage slack variable vector

0 (default) | nonnegative integer

Length of the slack variable vector used by the cost and constraint functions at stage i, specified as a nonnegative integer. You can use slack variables to implement soft constraints for a given stage, using the corresponding IneqConFcn and CostFcn functions.

ParameterLength — Length of the parameter vector

0 (default) | nonnegative integer

Length of the parameter vector used by the cost and constraint functions at stage i, specified as a nonnegative integer. If any stage uses parameters, this value must be positive, and as a consequence all the stage functions must have a parameter vector as their last input argument.

Optimization — Custom optimization functions and solver

structure

Custom optimization functions and solver, specified as a structure with the following fields.

CustomSolverFcn — **Custom nonlinear programming solver**

[] (default) | string | character vector | function handle

Custom nonlinear programming solver function, specified as a string, character vector, or function handle. If you do not have Optimization Toolbox software, you must specify your own custom nonlinear programming solver. You can specify your custom solver function in one of the following ways:

 Name of a function in the current working folder or on the MATLAB path, specified as a string or character vector

```
Optimization.CustomSolverFcn = "myNLPSolver";
```

• Handle to a function in the current working folder or on the MATLAB path

```
Optimization.CustomSolverFcn = @myNLPSolver;
```

For more information, see "Configure Optimization Solver for Nonlinear MPC".

SolverOptions — Solver options

options object for fmincon | []

Solver options, specified as an options object for fmincon or [].

If you have Optimization Toolbox software, SolverOptions contains an options object for the fmincon solver.

If you do not have Optimization Toolbox, SolverOptions is [].

For more information, see "Configure Optimization Solver for Nonlinear MPC".

UseSuboptimalSolution — Flag indicating whether a suboptimal solution is acceptable false (default) | true

Flag indicating whether a suboptimal solution is acceptable, specified as a logical value. When the nonlinear programming solver reaches the maximum number of iterations without finding a solution (the exit flag is 0), the controller:

- Freezes the MV values if UseSuboptimalSolution is false
- Applies the suboptimal solution found by the solver after the final iteration if UseSuboptimalSolution is true

To specify the maximum number of iterations, use Optimization.SolverOptions.MaxIter.

PerturbationRatio — Coefficient used to calculate perturbation sizes

1e-6 (default) | positive scalar

Coefficient used to calculate the perturbation sizes applied to the decision variables when using forward finite differences to estimate derivatives. The perturbation size vector for the decision variable vector z is PerturbationRatio*max(abs(z),1). The default value for this parameter is 1e-6. If your prediction model is stiff and your cost/constraint terms are sensitive, use a smaller value such as 1e-8.

Object Functions

nlmpcmove Compute optimal control action for nonlinear MPC controller

validateFcns Examine prediction model and custom functions of nlmpc or nlmpcMultistage

objects for potential problems

getSimulationData Create data structure to simulate multistage MPC controller with nlmpcmove

Examples

Create Multistage Nonlinear MPC object

Create a multistage nonlinear MPC object with a prediction horizon of 5 steps, 2 states, and 1 manipulated variable.

```
nlobj = nlmpcMultistage(5,2,1);
```

Create Multistage Nonlinear MPC object with Measured Disturbance Inputs

Create a multistage nonlinear MPC object with a prediction horizon of 5 steps, 2 states, and 2 inputs, where the first input is a measured disturbance and the second is a manipulated variable.

```
nlobj = nlmpcMultistage(5,2,'MV',2,'MD',1);
```

Create Multistage Nonlinear MPC object with Unmeasured Disturbance Inputs

Create a multistage nonlinear MPC object with a prediction horizon of 5 steps, 2 states, and 2 inputs, where the first input is a manipulated variable and the second is an unmeasured disturbance.

```
nlobj = nlmpcMultistage(5,2,'MV',1,'UD',2);
```

Create Multistage Nonlinear MPC Object with Measured and Unmeasured Disturbance Inputs

Create a multistage nonlinear MPC object with a prediction horizon of 6 steps, 3 states, and 4 inputs, where the first two inputs are measured disturbances, the third is the manipulated variable, and the fourth is an unmeasured disturbance.

```
nlobj = nlmpcMultistage(6, 3, 'MV',3,'MD',[1 2],'UD',4);
Set a sampling time of 2 seconds and display the nlobj object
nlobj.Ts = 2
nlobj =
   nlmpcMultistage with properties:
```

PredictionHorizon: 6

UseMVRate: 0

 $\begin{array}{c} \text{Dimensions:} \quad [1\times 1 \text{ struct}] \\ \text{Model:} \quad [1\times 1 \text{ struct}] \\ \text{States:} \quad [1\times 3 \text{ struct}] \\ \text{ManipulatedVariables:} \quad [1\times 1 \text{ struct}] \\ \text{MeasuredDisturbances:} \quad [1\times 2 \text{ struct}] \\ \text{Stages:} \quad [1\times 7 \text{ struct}] \\ \text{Optimization:} \quad [1\times 1 \text{ struct}] \\ \end{array}$

Version History

Introduced in R2021a

See Also

Blocks

Multistage Nonlinear MPC Controller

Topics

"Land a Rocket Using Multistage Nonlinear MPC"

"Truck and Trailer Automatic Parking Using Multistage Nonlinear MPC"

"Nonlinear MPC"

nImpcmoveopt

Option set for nlmpcmove function

Description

To specify options for the nlmpcmove function, use an nlmpcmoveopt option set.

Using this option set, you can specify run-time values for a subset of controller properties, such as tuning weights and constraints. If you do not specify a value for one of the nlmpcmoveopt properties, the corresponding value defined in the nlmpc controller object is used instead.

Creation

Syntax

options = nlmpcmoveopt

Description

options = nlmpcmoveopt creates a default set of options for the nlmpcmove function. To modify the property values, use dot notation.

Properties

OutputWeights — Output variable tuning weights

[] (default) | row vector | matrix

Output variable tuning weights that replace the Weights.OutputVariables property of the controller at run time, specified as a row vector or matrix of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length N_y , where N_y is the number of output variables.

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, specify an array with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the output variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

MVWeights — Manipulated variable tuning weights

[] (default) | row vector | matrix

Manipulated variable tuning weights that replace the Weights. Manipulated Variables property of the controller at run time, specified as a row vector or matrix of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each

row contains the manipulated variable tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

MVRateWeights — Manipulated variable rate tuning weights

[] (default) | row vector | matrix

Manipulated variable rate tuning weights that replace the Weights.ManipulatedVariablesRate property of the controller at run time, specified as a row vector or matrix of nonnegative values.

To use the same weights across the prediction horizon, specify a row vector of length N_{mv} , where N_{mv} is the number of manipulated variables.

To vary the tuning weights over the prediction horizon from time k to time k+p-1, specify an array with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the manipulated variable rate tuning weights for one prediction horizon step. If you specify fewer than p rows, the weights in the final row are used for the remaining steps of the prediction horizon.

ECR Weight — Slack variable tuning weight

[] (default) | positive scalar

Slack variable tuning weight that replaces the Weights. ECR property of the controller at run time, specified as a positive scalar.

OutputMin — **Output** variable lower bounds

[] (default) | row vector | matrix

Output variable lower bounds, specified as a row vector of length N_y or a matrix with N_y columns, where N_y is the number of output variables. OutputMin(:,i) replaces the OutputVariables(i).Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

OutputMax — Output variable upper bounds

[] (default) | row vector | matrix

Output variable upper bounds, specified as a row vector of length N_y or a matrix with N_y columns, where N_y is the number of output variables. OutputMax(:,i) replaces the OutputVariables(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVMin — Manipulated variable lower bounds

[] (default) | row vector | matrix

Manipulated variable lower bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVMin(:,i) replaces the ManipulatedVariables(i). Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVMax — Manipulated variable upper bounds

```
[] (default) | row vector | matrix
```

Manipulated variable upper bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVMax(:,i) replaces the ManipulatedVariables(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVRateMin — Manipulated variable rate lower bounds

```
[] (default) | row vector | matrix
```

Manipulated variable rate lower bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVRateMin(:,i) replaces the ManipulatedVariables(i).RateMin property of the controller at run time. MVRateMin bounds must be nonpositive.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVRateMax — Manipulated variable rate upper bounds

```
[] (default) | row vector | matrix
```

Manipulated variable rate upper bounds, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables. MVRateMax(:,i) replaces the ManipulatedVariables(i).RateMax property of the controller at run time. MVRateMax bounds must be nonnegative.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateMin — State lower bounds

[] (default) | row vector | matrix

State lower bounds, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states. StateMin(:,i) replaces the States(i). Min property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

StateMax — State upper bounds

[] (default) | row vector | matrix

State upper bounds, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states. StateMax(:,i) replaces the States(i).Max property of the controller at run time.

To use the same bounds across the prediction horizon, specify a row vector.

To vary the bounds over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the final bounds are used for the remaining steps of the prediction horizon.

MVTarget — **Manipulated variable targets**

[] (default) | row vector | matrix

Manipulated variable targets, specified as a row vector of length N_{mv} or a matrix with N_{mv} columns, where N_{mv} is the number of manipulated variables.

To use the same manipulated variable targets across the prediction horizon, specify a row vector.

To vary the targets over the prediction horizon (previewing) from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the targets for one prediction horizon step. If you specify fewer than p rows, the final targets are used for the remaining steps of the prediction horizon.

Parameters — Parameter values

{} (default) | cell vector

Parameter values used by the prediction model, custom cost function, and custom constraints, specified as a cell vector with length equal to the Model.NumberOfParameters property of the controller. If the controller has no parameters, then Parameters must be {}.

The controller, nlmpcobj, passes these parameters to the:

- Model functions in nlmpcobj.Model (StateFcn and OutputFcn)
- Cost function nlmpcobj.Optimization.CustomCostFcn
- Constraint functions in nlmpcobj.Optimization (CustomEqConFcn and CustomIneqConFcn)

- Jacobian functions in nlmpcobj.Jacobian
- Passivity functions and their Jacobians in nlmpcobj.Passivity

The order of the parameters must match the order defined for these functions.

X0 — Initial guesses for the optimal state solutions

```
[] (default) | vector | matrix
```

Initial guesses for the optimal state solutions, specified as a row vector of length N_x or a matrix with N_x columns, where N_x is the number of states.

To use the same initial guesses across the prediction horizon, specify a row vector.

To vary the initial guesses over the prediction horizon from time k+1 to time k+p, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the initial guesses for one prediction horizon step. If you specify fewer than p rows, the final guesses are used for the remaining steps of the prediction horizon.

If X0 is [], the default initial guesses are the current states of the prediction model (x input argument to nlmpcmove).

In general, during closed-loop simulation, you do not specify X0 yourself. Instead, when calling nlmpcmove, return the opt output argument, which is an nlmpcmoveopt object. opt.X0 contains the calculated optimal state trajectories as initial guesses. You can then pass opt in as the options input argument to nlmpcmove for the next control interval. These steps are a best practice, even if you do not specify any other run-time options.

MV0 — Initial guesses for the optimal manipulated variable solutions

```
[] (default) | vector | matrix
```

Initial guesses for the optimal manipulated variable solutions, specified as a row vector of length $N_{m\nu}$ or a matrix with $N_{m\nu}$ columns, where $N_{m\nu}$ is the number of manipulated variables.

To use the same initial guesses across the prediction horizon, specify a row vector.

To vary the initial guesses over the prediction horizon from time k to time k+p-1, specify a matrix with up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the initial guesses for one prediction horizon step. If you specify fewer than p rows, the final guesses are used for the remaining steps of the prediction horizon.

If MVO is [], the default initial guesses are the control signals used in the plant at the previous control interval (lastmv input argument to nlmpcmove).

In general, during closed-loop simulation, you do not specify MV0 yourself. Instead, when calling nlmpcmove, return the opt output argument, which is an nlmpcmoveopt object. opt.MV0 contains the calculated optimal manipulated variable trajectories as initial guesses. You can then pass opt in as the options input argument to nlmpcmove for the next control interval. These steps are a best practice, even if you do not specify any other run-time options.

Slack0 — Initial guess for the slack variable at the solution

[] (default) | nonnegative scalar

Initial guess for the slack variable at the solution, specified as a nonnegative scalar. If Slack0 is [], the default initial guess is 0.

In general, during closed-loop simulation, you do not specify Slack0 yourself. Instead, when calling nlmpcmove, return the opt output argument, which is an nlmpcmoveopt object. opt.Slack contains the calculated slack variable as an initial guess. You can then pass opt in as the options input argument to nlmpcmove for the next control interval. These steps are a best practice, even if you do not specify any other run-time options.

Object Functions

nlmpcmove Compute optimal control action for nonlinear MPC controller

Examples

Specify Run-Time Parameters for Nonlinear MPC

Create a default nlmpcmoveopt option set.

```
options = nlmpcmoveopt;
```

Specify the run-time values for the controller prediction model parameters. For this example, assume that the controller has the following optional parameters, which are input arguments to all the prediction model functions and custom functions of the controller.

- Sample time of the model, specified as a single numeric value. Specify a value of 0.25.
- Gain factors, specified as a two-element row vector. Specify a value of [0.7 0.35].

The order in which you specify the parameters must match the order specified in the custom function argument lists. Also, the dimensions of the parameters must match the dimensions expected by the custom functions.

```
options.Parameters = \{0.25, [0.7 \ 0.35]\};
```

To use these parameters when computing optional control actions for a nonlinear MPC controller, pass options to the nlmpcmove function.

Version History

Introduced in R2018b

See Also

nlmpc

Topics

"Trajectory Optimization and Control of Flying Robot Using Nonlinear MPC"

Blocks

MPC Controller

Simulate model predictive controller

Library:

Model Predictive Control Toolbox



Description

The MPC Controller block receives the current measured output signal (mo), reference signal (ref), and optional measured disturbance signal (md). The block computes the optimal manipulated variable (mv) by solving a quadratic programming problem using either the default KWIK solver or a custom QP solver. For more information, see "QP Solvers".

To use the block in simulation and code generation, you must specify an mpc object, which defines a model predictive controller. This controller must have already been designed for the plant that it controls.

Because the MPC Controller block uses MATLAB Function blocks, it requires compilation each time you change the MPC object and block. Also, because MATLAB does not allow compiled code to reside in any MATLAB product folder, you must use a non-MATLAB folder to work on your Simulink model when you use MPC blocks.

Ports

Input

Required Inputs

mo — Measured outputs

vector

Measured outputs, specified as a vector signal. The block uses the measured plant outputs to improve its state estimates. If your controller uses default state estimation, you must connect the measured plant outputs to the \mathbf{mo} input port. If your controller uses custom state estimation, you must connect the estimated plant states to the $\mathbf{x[k|k]}$ input port.

Dependencies

To enable this port, clear the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

x[k|k] — Custom state estimate

vector

Custom state estimate, specified as a vector signal. The block uses the connected state estimates instead of estimating the states using the built-in estimator. If your controller uses custom state

estimation, you must connect the current state estimates to the $\mathbf{x}[\mathbf{k}|\mathbf{k}]$ input port. If your controller uses default state estimation, you must connect the measured output to the \mathbf{mo} input port.

Even though noise model states (if any) are not used in MPC optimization, the custom state vector must contain all the states defined in the mpcstate object of the controller, including the plant, disturbance, and noise model states.

Use custom state estimates when an alternative estimation technique is considered superior to the built-in estimator or when the states are fully measurable.

Dependencies

To enable this port, select the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

ref - Model output reference values

row vector | matrix

Plant output reference values, specified as a row vector signal or matrix signal.

To use the same reference values across the prediction horizon, connect **ref** to a row vector signal with N_Y elements, where N_y is the number of output variables. Each element specifies the reference for an output variable.

To vary the references over the prediction horizon (previewing) from time k+1 to time k+p, connect **ref** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the references for one prediction horizon step. If you specify fewer than p rows, the final references are used for the remaining steps of the prediction horizon.

Additional Inputs

md — input

row vector | matrix

If your controller prediction model has measured disturbances you must enable this port and connect to it a row vector or matrix signal.

To use the same measured disturbance values across the prediction horizon, connect \mathbf{md} to a row vector signal with N_{md} elements, where N_{md} is the number of manipulated variables. Each element specifies the value for a measured disturbance.

To vary the disturbances over the prediction horizon (previewing) from time k to time k+p, connect \mathbf{md} to a matrix signal with N_{md} columns and up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbances for one prediction horizon step. If you specify fewer than p+1 rows, the final disturbances are used for the remaining steps of the prediction horizon.

Dependencies

To enable this port, select the **Measured disturbances** parameter.

ext.mv — Control signals used in plant at previous control interval

vector

Control signals used in the plant at the previous control interval, specified as a vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables. Use this input port to improve state estimation accuracy when:

- You know your controller is not always in control of the plant.
- The actual MV signals applied to the plant can potentially differ from the values generated by the controller, such as in control signal saturation.

Controller state estimation assumes that the MVs are piecewise constant. Therefore, at time t_k , the **ext.mv** value must contain the effective MVs between times t_{k-1} and t_k . For example, if the MVs are actually varying over this interval, you might supply the time-averaged value evaluated at time t_k .

Note

- Connect **ext.mv** to the MV signals actually applied to the plant in the previous control interval. Typically, these MV signals are the values generated by the controller, though this is not always the case. For example, if your controller is offline and running in tracking mode (that is, the controller output is not driving the plant), then feeding the actual control signal to **ext.mv** can help achieve bumpless transfer when the controller is switched back online.
- When the controller is driving the plant, insert a Memory block or Unit Delay block to feed back
 the MV signal applied to the plant at the previous control interval. This also avoids a direct
 feedthrough from the ext.mv inport to the mv outport, therefore preventing algebraic loops in the
 Simulink model.

For an example that uses the external manipulated variable input port for bumpless transfer, see "Switch Controller Online and Offline with Bumpless Transfer".

Dependencies

To enable this port, select the **External manipulated variable** parameter.

switch — Enable or disable optimization

scalar

To turn off the controller optimization calculations, connect **switch** to a nonzero signal.

Disabling optimization calculations reduces computational effort when the controller output is not needed, such as when the system is operating manually or another controller has taken over. However, the controller continues to update its internal state estimates in the usual way. Therefore, it is ready to resume optimization calculations whenever the **switch** signal returns to zero. While controller optimization is off, the block passes the current **ext.mv** signal to the controller output. If the **ext.mv** inport is not enabled, the controller output is held at the value it had when optimization was disabled.

For an example that uses the external manipulated variable input port for bumpless transfer, see "Switch Controller Online and Offline with Bumpless Transfer".

Dependencies

To enable this port, select the **Use external signal to enable or disable optimization** parameter.

mv.target — Manipulated variable targets

vector

To specify manipulated variable targets, enable this input port, and connect a vector signal. To make a given manipulated variable track its specified target value, you must also specify a nonzero tuning weight for that manipulated variable.

The supplied **mv.target** values at run-time apply across the prediction horizon.

Dependencies

To enable this port, select the **Targets for manipulated variables** parameter.

Online Constraints

ymin — Minimum output variable constraints

vector | matrix

To specify run-time minimum output variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the <code>OutputVariables.Min</code> property of its <code>mpc</code> controller object. If an output variable has no lower bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k+1 to time k+p, connect **ymin** to a matrix signal with N_y columns and up to p rows. Here, N_y is the number of plant outputs, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one output variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **ymin** signal corresponds to the ith plant output, and replaces the OutputVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar OutputVariables(i). Min in the mpc object (a constant bound for the ith plant output to be applied to all prediction steps)

ymin Dimension	Replacement Behavior
Scalar ymin (single output, constant bound)	<pre>ymin replaces the constant bound defined in OutputVariables(i).Min</pre>
Column vector ymin (single output, time-varying bound)	ymin replaces the constant bound defined in OutputVariables(i). Min with a time-varying
Row vector ymin (multiple outputs, constant bounds)	The ith element of ymin replaces the constant outputVariables(i).Min
Matrix ymin (multiple outputs, time-varying bounds)	The ith column of ymin replaces the constant boutputVariables(i). Min with a time-varying

Vector OutputVariables(i). Min in the mpc object (a time-varying bound for the ith plant output with different values at different prediction steps)

ymin Dimension	Replacement Behavior
Scalar ymin (single output, constant bound)	ymin replaces the first finite entry in OutputVa and the remaining entries in OutputVariables or down with the same amount of displacement profile defined by the original OutputVariable
Column vector ymin (single output, time-varying bound)	ymin replaces the time-varying bound defined in OutputVariables(i).Min, and the original b discarded.
Row vector ymin (multiple outputs, constant bounds)	The ith element of ymin replaces the first finite in OutputVariables(i). Min and the remaini OutputVariables(i). Min shift up or down wamount of displacement to retain the profile deforiginal OutputVariables(i). Min vector.
Matrix ymin (multiple outputs, time-varying bounds).	The ith column of ymin replaces the time-varyidefined in OutputVariables(i).Min, and the profile is discarded.

Dependencies

To enable this port, select the **Lower OV limits** parameter.

ymax — Maximum output variable constraints

vector | matrix

To specify run-time maximum output variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the <code>OutputVariables.Max</code> property of its <code>mpc</code> controller object. If an output variable has no upper bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k+1 to time k+p, connect **ymax** to a matrix signal with N_y columns and up to p rows. Here, N_y is the number of plant outputs, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one output variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **ymax** signal corresponds to the ith plant output, and replaces the OutputVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar OutputVariables(i). Max in the mpc object (a constant bound for the ith plant output to be applied to all prediction steps)

ymax Dimension	Replacement Behavior
	<pre>ymax replaces the constant bound defined in OutputVariables(i).Max</pre>
	<pre>ymax replaces the constant bound defined in OutputVariables(i).Max with a time-varying</pre>
Row vector ymax (multiple outputs, constant bounds)	The ith element of ymax replaces the constant in OutputVariables(i).Max
Matrix ymax (multiple outputs, time-varying bounds)	The ith column of ymax replaces the constant to OutputVariables (i). Max with a time-varying

Vector OutputVariables(i). Max in the mpc object (a time-varying bound for the ith plant output with different values at different prediction steps)

ymax Dimension	Replacement Behavior
Scalar ymax (single output, constant bound)	ymax replaces the first finite entry in OutputVa and the remaining entries in OutputVariables or down with the same amount of displacement profile defined by the original OutputVariable
Column vector ymax (single output, time-varying bound)	<pre>ymax replaces the time-varying bound defined i OutputVariables(i).Max, and the original b discarded.</pre>
Row vector ymax (multiple outputs, constant bounds)	The ith element of ymax replaces the first finite in OutputVariables(i). Max and the remaini OutputVariables(i). Max shift up or down wamount of displacement to retain the profile deforiginal OutputVariables(i). Max vector.
Matrix ymax (multiple outputs, time-varying bounds).	The ith column of ymax replaces the time-varyidefined in OutputVariables(i).Max, and the profile is discarded.

Dependencies

To enable this port, select the **Upper OV limits** parameter.

umin — Minimum manipulated variable constraints

vector | matrix

To specify run-time minimum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the ManipulatedVariables.Min property of its mpc controller object. If a manipulated variable has no lower bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k to time k+p-1, connect **umin** to a matrix signal with N_{mv} columns and up to p rows. Here, N_{mv} is the number of manipulated variables, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one manipulated variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **umin** signal corresponds to the ith manipulated variable, and replaces the ManipulatedVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar ManipulatedVariables(i). Min in the mpc object (a constant bound for the ith manipulated variable to be applied to all prediction steps)

umin Dimension	Replacement Behavior
Scalar umin (single output, constant bound)	<pre>umin replaces the constant bound defined in ManipulatedVariables(i).Min</pre>
Column vector umin (single output, time-varying bound)	<pre>umin replaces the constant bound defined in ManipulatedVariables(i).Min with a time-</pre>
Row vector umin (multiple outputs, constant bounds)	The ith element of umin replaces the constant in ManipulatedVariables(i).Min
Matrix umin (multiple outputs, time-varying bounds)	The ith column of umin replaces the constant he ManipulatedVariables(i). Min with a time-

Vector ManipulatedVariables(i). Min in the mpc object (a time-varying bound for the ith manipulated variable with different values at different prediction steps)

umin Dimension	Replacement Behavior
Scalar umin (single output, constant bound)	umin replaces the first finite entry in ManipulatedVariables. Min and the rema ManipulatedVariables. Min shift up or down amount of displacement to retain the profile deforiginal ManipulatedVariables. Min vector.
Column vector umin (single output, time-varying bound)	<pre>umin replaces the time-varying bound defined i ManipulatedVariables(i).Min, and the ori profile is discarded.</pre>
Row vector umin (multiple outputs, constant bounds)	The ith component of umin replaces the first first in ManipulatedVariables(i). Min and the rin ManipulatedVariables(i). Min shift up of same amount of displacement to retain the profit the original ManipulatedVariables(i). Min
Matrix umin (multiple outputs, time-varying bounds).	The ith column of umin replaces the time-varyi defined in ManipulatedVariables(i).Min, a bound profile is discarded.

Dependencies

To enable this port, select the **Lower MV limits** parameter.

umax — Maximum manipulated variable constraints

vector | matrix

To specify run-time maximum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the ManipulatedVariables. Max property of its mpc controller object. If a manipulated variable has no upper bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k to time k+p-1, connect **umax** to a matrix signal with N_{mv} columns and up to p rows. Here, N_{mv} is the number of manipulated variables, k

is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one manipulated variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **umax** signal corresponds to the ith manipulated variable, and replaces the ManipulatedVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar ManipulatedVariables(i). Max in the mpc object (a constant bound for the ith manipulated variable to be applied to all prediction steps)

umax Dimension	Replacement Behavior
Scalar umax (single output, constant bound)	<pre>umax replaces the constant bound defined in ManipulatedVariables(i).Max</pre>
Column vector umax (single output, time-varying bound)	<pre>umax replaces the constant bound defined in ManipulatedVariables(i).Max with a time-</pre>
Row vector umax (multiple outputs, constant bounds)	The ith element of umax replaces the constant in ManipulatedVariables(i).Max
Matrix umax (multiple outputs, time-varying bounds)	The ith column of umax replaces the constant leading Manipulated Variables (i). Max with a time-

Vector ManipulatedVariables(i). Max in the mpc object (a time-varying bound for the ith manipulated variable with different values at different prediction steps)

umax Dimension	Replacement Behavior
Scalar umax (single output, constant bound)	umax replaces the first finite entry in ManipulatedVariables. Max and the rema ManipulatedVariables. Max shift up or down amount of displacement to retain the profile deforiginal ManipulatedVariables. Max vector.
Column vector umax (single output, time-varying bound)	<pre>umax replaces the time-varying bound defined i ManipulatedVariables(i).Max, and the ori profile is discarded.</pre>
Row vector umax (multiple outputs, constant bounds)	The ith element of umax replaces the first finite in ManipulatedVariables(i). Max and the rin ManipulatedVariables(i). Max shift up o same amount of displacement to retain the profithe original ManipulatedVariables(i). Max
Matrix umax (multiple outputs, time-varying bounds).	The ith column of umax replaces the time-vary defined in ManipulatedVariables(i).Max, a bound profile is discarded.

Dependencies

To enable this port, select the **Upper MV limits** parameter.

${\bf E-Manipulated\ variable\ constraint\ matrix}$

matrix

Manipulated variable constraint matrix, specified as an N_c -by- N_{mv} matrix signal, where N_c is the number of mixed input/output constraints and N_{mv} is the number of manipulated variables.

If you define ${\bf E}$ in the ${\bf mpc}$ object, you must connect a signal to the ${\bf E}$ input port. Otherwise, connect a zero matrix with the correct size.

To specify run-time mixed input/output constraints, use the **E** input port along with the **F**, **G**, and **S** ports. These constraints replace the mixed input/output constraints previously set using setconstraint. For more information on mixed input/output constraints, see "Constraints on Linear Combinations of Inputs and Outputs".

The number of mixed input/output constraints cannot change at run time. Therefore, N_c must match the number of rows in the E matrix you specified using setconstraint.

Dependencies

To enable this port, select the **Custom constraints** parameter.

F — Controlled output constraint matrix

matrix

Controlled output constraint matrix, specified as an N_c -by- N_y matrix signal, where N_c is the number of mixed input/output constraints and N_y is the number of plant outputs. If you define F in the mpc object, you must connect a signal to the F input port with same number of rows. Otherwise, connect a zero matrix with the correct size.

To specify run-time mixed input/output constraints, use the **F** input port along with the **E**, **G**, and **S** ports. These constraints replace the mixed input/output constraints previously set using setconstraint. For more information on mixed input/output constraints, see "Constraints on Linear Combinations of Inputs and Outputs".

The number of mixed input/output constraints cannot change at run time. Therefore, N_c must match the number of rows in the F matrix you specified using setconstraint.

Dependencies

To enable this port, select the **Custom constraints** parameter.

G — Custom constraint vector

row vector

Custom constraint vector, specified as a row vector signal of length N_c , where N_c is the number of mixed input/output constraints. If you define G in the mpc object, you must connect a signal to the G input port with same number of rows. Otherwise, connect a zero matrix with the correct size.

To specify run-time mixed input/output constraints, use the ${\bf G}$ input port along with the ${\bf E}$, ${\bf F}$, and ${\bf S}$ ports. These constraints replace the mixed input/output constraints previously set using setconstraint. For more information on mixed input/output constraints, see "Constraints on Linear Combinations of Inputs and Outputs".

The number of mixed input/output constraints cannot change at run time. Therefore, N_c must match the number of rows in the G matrix you specified using setconstraint.

Dependencies

To enable this port, select the **Custom constraints** parameter.

S — Measured disturbance constraint matrix

matrix

Measured disturbance constraint matrix, specified as an N_c -by- n_N matrix signal, where N_c is the number of mixed input/output constraints, and N_v is the number of measured disturbances. If you define S in the mpc object, you must connect a signal to the S input port with same number of rows. Otherwise, connect a zero matrix with the correct size.

To specify run-time mixed input/output constraints, use the **S** input port along with the **E**, **F**, and **G** ports. These constraints replace the mixed input/output constraints previously set using setconstraint. For more information on mixed input/output constraints, see "Constraints on Linear Combinations of Inputs and Outputs".

The number of mixed input/output constraints cannot change at run time. Therefore, N_c must match the number of rows in the G matrix you specified using setconstraint.

Dependencies

To enable this port, select the **Custom constraints** parameter. This port is added only if the mpc object has measured disturbances.

Online Tuning Weights

y.wt — Output variable tuning weights

row vector | matrix

To specify run-time output variable tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.OutputVariables property of its controller object. These tuning weights penalize deviations from output references.

If the MPC controller object uses constant output tuning weights over the prediction horizon, you can specify only constant output tuning weights at runtime. Similarly, if the MPC controller object uses output tuning weights that vary over the prediction horizon, you can specify only time-varying output tuning weights at runtime

To use constant tuning weights over the prediction horizon, connect $\mathbf{y.wt}$ to a row vector signal with N_y elements, where N_y is the number of outputs. Each element specifies a nonnegative tuning weight for an output variable. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, connect $\mathbf{y.wt}$ to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **OV weights** parameter.

u.wt — Manipulated variable tuning weights

row vector | matrix

To specify run-time manipulated variable tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.ManipulatedVariables property of its controller object. These tuning weights penalize deviations from MV targets.

If the MPC controller object uses constant manipulated variable tuning weights over the prediction horizon, you can specify only constant manipulated variable tuning weights at runtime. Similarly, if the MPC controller object uses manipulated variable tuning weights that vary over the prediction horizon, you can specify only time-varying manipulated variable tuning weights at runtime

To use the same tuning weights over the prediction horizon, connect $\mathbf{u}.\mathbf{wt}$ to a row vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies a nonnegative tuning weight for a manipulated variable. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k to time k+p-1, connect $\mathbf{u.wt}$ to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **MV weights** parameter.

du.wt — Manipulated variable rate tuning weights

row vector | matrix

To specify run-time manipulated variable rate tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.ManipulatedVariablesRate property of its controller object. These tuning weights penalize large changes in control moves.

If the MPC controller object uses constant manipulated variable rate tuning weights over the prediction horizon, you can specify only constant manipulated variable tuning rate weights at runtime. Similarly, if the MPC controller object uses manipulated variable rate tuning weights that vary over the prediction horizon, you can specify only time-varying manipulated variable rate tuning weights at runtime

To use the same tuning weights over the prediction horizon, connect **du.wt** to a row vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies a nonnegative tuning weight for a manipulated variable rate. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k to time k+p-1, connect **du.wt** to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **MVRate weights** parameter.

ecr.wt — Slack variable tuning weight

scalar

To specify a run-time slack variable tuning weight, enable this input port and connect a scalar signal. If this port is disabled, the block uses the tuning weight specified in the Weights. ECR property of its controller object.

The slack variable tuning weight has no effect unless your controller object defines soft constraints whose associated ECR values are nonzero. If there are soft constraints, increasing the **ecr.wt** value makes these constraints relatively harder. The controller then places a higher priority on minimizing the magnitude of the predicted worst-case constraint violation.

Dependencies

To enable this port, select the **ECR weight** parameter.

Online Horizons

p — Prediction horizon

positive integer

Prediction horizon, specified as positive integer signal. The prediction horizon signal value must be less than or equal to the **Maximum prediction horizon** parameter.

At run time, the values of p overrides the default prediction horizon specified in the controller object. For more information, see "Adjust Horizons at Run Time".

Dependencies

To enable this port, select the **Adjust prediction horizon and control horizon at run time** parameter.

m — Control horizon

positive integer | vector

Control horizon, specified as one of the following:

- Positive integer signal less than or equal to the prediction horizon.
- Vector signal of positive integers specifying blocking interval lengths. For more information, see "Manipulated Variable Blocking".

At run time, the values of m overrides the default control horizon specified in the controller object. For more information, see "Adjust Horizons at Run Time".

Dependencies

To enable this port, select the **Adjust prediction horizon and control horizon at run time** parameter.

Output

Required Output

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, output as a column vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables.

If the solver converges to a local optimum solution (qp.status is positive), then mv contains the optimal solution.

If the solver fails (qp.status is negative), then mv remains at its most recent successful solution; that is, the controller output freezes.

If the solver reaches the maximum number of iterations without finding an optimal solution (**qp.status** is zero) and the **Optimization.UseSuboptimalSolution** property of the controller is:

- true, then **mv** contains the suboptimal solution
- false, then mv then mv remains at its most recent successful solution

Additional Outputs

cost — Objective function cost

nonnegative scalar

Objective function cost, output as a nonnegative scalar signal. The cost quantifies the degree to which the controller has achieved its objectives. The cost value is calculated using the scaled MPC cost function in which every term is offset-free and dimensionless.

The cost value is only meaningful when the **qp.status** output is nonnegative.

Dependencies

To enable this port, select the **Optimal cost** parameter.

qp.status — Optimization status

integer

Optimization status, output as an integer signal.

If the controller solves the QP problem for a given control interval, the **qp.status** output returns the number of QP solver iterations used in computation. This value is a finite, positive integer and is proportional to the time required for the calculations. Therefore, a large value means a relatively slow block execution for this time interval.

The QP solver can fail to find an optimal solution for the following reasons:

- **qp.status** = 0 The QP solver cannot find a solution within the maximum number of iterations specified in the mpc object. In this case, if the Optimizer.UseSuboptimalSolution property of the controller is false, the block holds its **mv** output at the most recent successful solution. Otherwise, it uses the suboptimal solution found during the last solver iteration.
- **qp.status** = -1 The QP solver detects an infeasible QP problem. See "Monitoring Optimization Status to Detect Controller Failures" for an example where a large, sustained disturbance drives the output variable outside its specified bounds. In this case, the block holds its **mv** output at the most recent successful solution.
- qp.status = -2 The QP solver has encountered numerical difficulties in solving a severely illconditioned QP problem. In this case, the block holds its mv output at the most recent successful
 solution.

In a real-time application, you can use **qp.status** to set an alarm or take other special action.

Dependencies

To enable this port, select the **Optimization status** parameter.

est.state — Estimated controller states

vector

Estimated controller states at each control instant, returned as a vector signal. The estimated states include the plant, disturbance, and noise model states. If custom state estimation is used, this output signal has the same value as the $\mathbf{x}[\mathbf{k}|\mathbf{k}]$ input signal.

Dependencies

To enable this port, select the **Estimated controller states** parameter.

Optimal Sequences

mv.seq — Optimal manipulated variable sequence

matrix

Optimal manipulated variable sequence, returned as a matrix signal with p+1 rows and N_{mv} columns, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

The first p rows of $\mathbf{mv.seq}$ contain the calculated optimal manipulated variable values from current time k to time k+p-1. The first row of $\mathbf{mv.seq}$ contains the current manipulated variable values (output \mathbf{mv}). Since the controller does not calculate optimal control moves at time k+p, the final two rows of $\mathbf{mv.seq}$ are identical.

Dependencies

To enable this port, select the **Optimal control sequence** parameter.

x.seg — Optimal prediction model state sequence

matrix

Optimal prediction model state sequence, returned as a matrix signal with p+1 rows and N_x columns, where p is the prediction horizon and N_x is the number of states.

The first row of **x.seq** contains the current estimated state values, either from the built-in state estimator or from the custom state estimation block input $\mathbf{x}[\mathbf{k}|\mathbf{k}]$. The next p rows of **x.seq** contain the calculated optimal state values from time k+1 to time k+p.

Dependencies

To enable this port, select the **Optimal state sequence** parameter.

v.seg — Optimal output variable sequence

matrix

Optimal output variable sequence, returned as a matrix signal with p+1 rows and N_y columns, where p is the prediction horizon and N_y is the number of output variables.

The first p rows of **y.seq** contain the calculated optimal output values from current time k to time k + p-1. The first row of **y.seq** is computed based on the current estimated states and the current measured disturbances (first row of input **md**). Since the controller does not calculate optimal output values at time k+p, the final two rows of **y.seq** are identical.

Dependencies

To enable this port, select the **Optimal output sequence** parameter.

Parameters

MPC Controller — Controller object

mpc object name

Specify an mpc object that defines an implicit MPC controller by entering the name of an mpc object from the MATLAB workspace.

Programmatic Use

Block Parameter: mpcobj **Type:** string, character vector

Default: ""

Initial Controller State — Initial state

mpcstate object name

Specify the initial controller state. If you leave this parameter blank, the block uses the nominal values defined in the Model.Nominal property of the mpc object. To override the default, create an mpcstate object in your workspace, and enter its name in the field.

Use this parameter to make sure that the controller states reflect the true plant environment at the start of your simulation, to the best of your knowledge. This initial states can differ from the nominal states defined in the mpc object.

If custom state estimation is enabled, the block ignores the **Initial Controller State** parameter.

Programmatic Use

Block Parameter: x0

Type: string, character vector

Default: ""

Design — Interactively design controller

button

To interactively modify the controller specified using the MPC Controller parameter, open the MPC Designer app by clicking Design. For example, you can:

- Import a new prediction model.
- · Change horizons, constraints, and weights.
- Evaluate MPC performance with a linear plant.
- Export the updated controller to the MATLAB workspace.

If you have an existing mpc object in the MATLAB workspace, specify the name of that object using the MPC Controller parameter.

If you do not have an existing mpc object in the MATLAB workspace, leave the **MPC Controller** parameter empty. With the MPC Controller block connected to the plant, open **MPC Designer** by clicking **Design**. Using the app, linearize the Simulink model at a specified operating point, and design your controller. To use this design approach, you must have Simulink Control Design software. For more information, see "Design MPC Controller in Simulink" and "Linearize Simulink Models Using MPC Designer".

Review — Review controller for stability and robustness issues

button

Once you specify a controller using the **MPC Controller** parameter, you can review your design for run-time stability and robustness issues by clicking **Review**. For more information, see "Review Model Predictive Controller for Stability and Robustness Issues".

General Tab

Measured disturbance — Add measured disturbance input port

on (default) | off

If your controller has measured disturbances, you must select this parameter to add the \mathbf{md} output port to the block.

Programmatic Use

Block Parameter: md_inport
Type: string, character vector

Values: "off", "on"
Default: "on"

External manipulated variable — Add external manipulated variable input port

off (default) | on

Select this parameter to add the **ext.mv** input port to the block.

Programmatic Use

Block Parameter: mv_inport **Type:** string, character vector

Values: "off", "on"
Default: "off"

Targets for manipulated variables — Add manipulated variable target input port

off (default) | on

Select this parameter to add the **mv.target** input port to the block.

Programmatic Use

Block Parameter: uref_inport **Type:** string, character vector

Values: "off", "on" Default: "off"

Optimal cost — Add optimal cost output port

off (default) | on

Select this parameter to add the **cost** output port to the block.

Programmatic Use

Block Parameter: return_cost Type: string, character vector

Values: "off", "on"
Default: "off"

Optimization status — Add optimization status output port

off (default) | on

Select this parameter to add the **qp.status** output port to the block.

Block Parameter: return qpstatus

Type: string, character vector

Values: "off", "on" Default: "off"

Estimated controller states — Add estimated states output port

off (default) | on

Select this parameter to add the **est.state** output port to the block.

Programmatic Use

Block Parameter: return state **Type:** string, character vector Values: "off", "on"

Default: "off"

Optimal control sequence — Add optimal control sequence output port

off (default) | on

Select this parameter to add the **mv.seq** output port to the block.

Programmatic Use

Block Parameter: return mvseq **Type:** string, character vector

Values: "off", "on" Default: "off"

Optimal state sequence — Add optimal state sequence output port

off (default) | on

Select this parameter to add the **x.seq** output port to the block.

Programmatic Use

Block Parameter: return xseq **Type:** string, character vector Values: "off", "on"

Default: "off"

Optimal output sequence — Add optimal output sequence output port

off (default) | on

Select this parameter to add the **y.seq** output port to the block.

Programmatic Use

Block Parameter: return ovseq **Type:** string, character vector Values: "off", "on"

Default: "off"

Use custom state estimation instead of using the built-in Kalman filter — Use custom state estimate input port

off (default) | on

Select this parameter to remove the **mo** input port and add the x[k|k] input port.

Block Parameter: state_inport Type: string, character vector

Values: "off", "on" Default: "off"

Online Features Tab

Lower OV limits — Add minimum OV constraint input port

off (default) | on

Select this parameter to add the **ymin** input port to the block.

Programmatic Use

Block Parameter: ymin_inport
Type: string, character vector
Values: "off", "on"
Default: "off"

Upper 0V limits — Add maximum OV constraint input port

off (default) | on

Select this parameter to add the **ymax** input port to the block.

Programmatic Use

Block Parameter: ymax_inport Type: string, character vector Values: "off", "on" Default: "off"

Lower MV limits — Add minimum MV constraint input port

off (default) | on

Select this parameter to add the **umin** input port to the block.

Programmatic Use

Block Parameter: umin_inport Type: string, character vector Values: "off", "on"

Default: "off"

Upper MV limits — Add maximum MV constraint input port

off (default) | on

Select this parameter to add the **umax** input port to the block.

Programmatic Use

Block Parameter: umax_inport Type: string, character vector Values: "off", "on"

Default: "off"

Custom constraints — Add custom constraints input ports

off (default) | on

Select this parameter to add the \mathbf{E} , \mathbf{F} , \mathbf{G} , and \mathbf{S} input ports to the block.

Block Parameter: cc inport **Type:** string, character vector

Values: "off", "on" Default: "off"

OV weights — Add **OV** tuning weights input port

off (default) | on

Select this parameter to add the **y.wt** input port to the block.

Programmatic Use

Block Parameter: ywt inport Type: string, character vector

Values: "off", "on" Default: "off"

MV weights — Add MV tuning weights input port

off (default) | on

Select this parameter to add the **u.wt** input port to the block.

Programmatic Use

Block Parameter: uwt inport **Type:** string, character vector Values: "off", "on"

Default: "off"

MVRate weights — Add MV rate tuning weights input port

off (default) | on

Select this parameter to add the **du.wt** input port to the block.

Programmatic Use

Block Parameter: duwt inport Type: string, character vector Values: "off", "on"

Default: "off"

Slack variable weight — Add ECR tuning weight input port

off (default) | on

Select this parameter to add the **ecr.wt** input port to the block.

Programmatic Use

Block Parameter: rhoeps inport

Type: string, character vector

Values: "off", "on" Default: "off"

Adjust prediction horizon and control horizon at run time — Add horizon input ports

off (default) | on

Select this parameter to add the \mathbf{p} and \mathbf{m} input port to the block.

Block Parameter: pm_inport **Type:** string, character vector

Values: "off", "on" Default: "off"

Maximum prediction horizon — Add horizon input ports

10 (default) | positive integer

Select this parameter to add the \mathbf{p} and \mathbf{m} input port to the block.

Dependencies

To enable this parameter, select the **Adjust prediction horizon and control horizon at run time** parameter.

Programmatic Use

Block Parameter: MaximumP **Type:** string, character vector

Default: "10"

Default Conditions Tab

Sample time — Default block sample time

1 (default) | positive scalar

Default block sample time for performing simulation, trimming, or linearization using the **MPC Designer** app. You must specify a sample time that is compatible with your Simulink model design.

Dependencies

This parameter applies only when the **MPC Controller** parameter is empty and you open **MPC Designer** using the **Design** button.

Programmatic Use

Block Parameter: n_ts **Type:** string, character vector

Default: "1"

Prediction horizon — Default prediction horizon

10 (default) | positive integer

Default prediction horizon for performing simulation, trimming, or linearization using the **MPC Designer** app. You must specify a prediction horizon that is compatible with your Simulink model design.

Dependencies

This parameter applies only when the MPC Controller parameter is empty and you open MPC Designer using the Design button.

Programmatic Use

Block Parameter: n_p

Type: string, character vector

Default: "10"

Number of manipulated variables — Default number of manipulated variables

1 (default) | positive integer

Default number of manipulated variables for performing simulation, trimming, or linearization using the **MPC Designer** app. You must specify a value that is compatible with your Simulink model design.

Dependencies

This parameter applies only when the **MPC Controller** parameter is empty and you open **MPC Designer** using the **Design** button.

Programmatic Use

Block Parameter: n_mv **Type:** string, character vector

Default: "1"

Number of measured disturbances — Default number of measured disturbances

1 (default) | nonnegative integer

Default number of measured disturbances for performing simulation, trimming, or linearization using the **MPC Designer** app. You must specify a value that is compatible with your Simulink model design.

Dependencies

- This parameter applies only when the MPC Controller parameter is empty and you open MPC
 Designer using the Design button.
- To use this parameter, you must select the **Measured disturbance** parameter.

Programmatic Use

Block Parameter: n_md **Type:** string, character vector

Default: "1"

Number of unmeasured disturbances — Default number of unmeasured disturbances

0 (default) | nonnegative integer

Default number of unmeasured disturbances for performing simulation, trimming, or linearization using the **MPC Designer** app. You must specify a value that is compatible with your Simulink model design.

Dependencies

This parameter applies only when the **MPC Controller** parameter is empty and you open **MPC Designer** using the **Design** button.

Programmatic Use

Block Parameter: n_ud **Type:** string, character vector

Default: "0"

Number of measured outputs — Default number of measured outputs

1 (default) | positive integer

Default number of measured outputs for performing simulation, trimming, or linearization using the **MPC Designer** app. You must specify a value that is compatible with your Simulink model design.

Dependencies

This parameter applies only when the **MPC Controller** parameter is empty and you open **MPC Designer** using the **Design** button.

Programmatic Use

Block Parameter: n_mo **Type:** string, character vector

Default: "1"

Number of unmeasured outputs — Default number of unmeasured outputs

0 (default) | nonnegative integer

Default number of unmeasured outputs for performing simulation, trimming, or linearization using the **MPC Designer** app. You must specify a value that is compatible with your Simulink model design.

Dependencies

This parameter applies only when the MPC Controller parameter is empty and you open MPC Designer using the Design button.

Programmatic Use

Block Parameter: n_uo **Type:** string, character vector

Default: "0"

Others Tab

Block data type — Specify data type of manipulated variables

double (default) | single | data type expression

Specify the block data type of the manipulated variables as one of the following:

- double Double-precision floating point
- single Single-precision floating point

If you are implementing the block on a single-precision target, specify the output data type as single.

• data type expression — An expression that evaluates to either double or single. For more information, see "Control Data Types of Signals" (Simulink).

Programmatic Use

Block Parameter: BlockDataType

Type: string, character vector

Values: "double", "single", data type expression

Default: "double"

Inherit sample time — Inherit block sample time from parent subsystem

off (default) | on

Select this parameter to inherit the sample time of the parent subsystem as the block sample time. Doing so allows you to conditionally execute this block inside Function-Call Subsystem or Triggered Subsystem blocks. For an example, see "Using MPC Controller Block Inside Function-Call and Triggered Subsystems".

Note You must execute Function-Call Subsystem or Triggered Subsystem blocks at the sample rate of the controller. Otherwise, you can see unexpected results for two reasons.

- The first element of the MV rate vector (which is the difference between the current and the last value of the manipulated variable) is normally weighted and constrained assuming that the last MV value occurred in the past at the sample time specified in the MPC object, and when the block is executed with a different sample rate, this assumption no longer holds.
- The built-in Kalman estimator uses the sample time specified in the MPC object to provide an estimation of the current state to the MPC optimization problem, so when the block is executed with a different sample time, the estimated state is no longer correct.

If you clear this parameter (default), the sample time of the block is inherited from the controller object.

To view the sample time of a block, in the Simulink model window, on the **Debug** tab, under **Information Overlays**, select either **colors** or **Text**. For more information, see "View Sample Time Information" (Simulink).

Programmatic Use

Block Parameter: SampleTimeInherited

Type: string, character vector

Values: "off", "on"
Default: "off"

Use external signal to enable or disable optimization — Add switch input port off (default) | on

Select this parameter to add the **switch** input port to the block.

Programmatic Use

Block Parameter: switch_inport

Type: string, character vector

Values: "off", "on"
Default: "off"

Version History

Introduced before R2006a

MPC Simulink block mv.seq output port signal dimensions have changed Behavior changed in R2018b

The signal dimensions of the mv.seq output port of the MPC Controller block have changed. Previously, this signal was a p-by- N_{mv} matrix, where p is the prediction horizon and N_{mv} is the number of manipulated variables. Now, mv.seq is a (p+1)-by- N_{mv} matrix, where row p+1 duplicates row p.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

PLC Code Generation

Generate Structured Text code using Simulink® PLC Coder™.

See Also

Blocks

Multiple MPC Controllers | Adaptive MPC Controller

Functions

mpc | mpcstate

Apps

MPC Designer

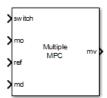
Topics

- "MPC Prediction Models"
- "Design MPC Controller in Simulink"
- "Simulation and Code Generation Using Simulink Coder"
- "Simulation and Structured Text Generation Using Simulink PLC Coder"

Multiple MPC Controllers

Simulate switching between multiple implicit MPC controllers

Library: Model Predictive Control Toolbox



Description

At each control instant the Multiple MPC Controllers block receives the current measured plant output, reference, and measured plant disturbance (if any). In addition, it receives a switching signal that selects the *active controller* from a list of candidate MPC controllers designed at different operating points within the operating range. The active controller then solves a quadratic program to determine the optimal plant manipulated variables for the current input signals.

The Multiple MPC Controllers block enables you to achieve better control when operating conditions change. Using available measurements, you can detect the current operating region at run time and choose the appropriate active controller via the switch input port. Switching controllers for different operating regions is a common approach to solving nonlinear control problems using linear control techniques.

To improve efficiency, inactive controllers do not compute optimal control moves. However, to provide bumpless transfer between controllers, the inactive controllers continue to perform state estimation.

The Multiple MPC Controllers block lacks several optional features found in the MPC Controller block, as follows:

- You cannot disable optimization. One controller must always be active.
- You cannot initiate a controller design from within the block dialog box; that is, there is no **Design** button. Design all candidate controllers before configuring the Multiple MPC Controllers block.
- Similarly, there is no **Review** button. Instead, use the review command or the **MPC Designer** app.
- You cannot update custom constraints on linear combinations of inputs and outputs at run time.

Both the Multiple MPC Controllers block and the Adaptive MPC Controller block enable your control system to adapt to changing operating conditions at run time. The following table lists the advantages of using each block.

Block	Adaptive MPC Controller	Multiple MPC Controllers
Adaptation approach	controller as operating conditions	Switch between multiple controllers designed for different operating regions

Block	Adaptive MPC Controller	Multiple MPC Controllers
Advantages	Only need to design a single controller offline	No need for online estimation of plant model
	Less run-time computational effort and smaller memory footprint	Controllers can have different sample time, horizons, and weights
	More robust to real-life changes in plant conditions	Prediction models can have different orders or time domains
		Finite set of candidate controllers can be tested thoroughly

Ports

Input

Required Inputs

ref - Model output reference values

row vector | matrix

Plant output reference values, specified as a row vector signal or matrix signal.

To use the same reference values across the prediction horizon, connect **ref** to a row vector signal with N_Y elements, where N_y is the number of output variables. Each element specifies the reference for an output variable.

To vary the references over the prediction horizon (previewing) from time k+1 to time k+p, connect **ref** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the references for one prediction horizon step. If you specify fewer than p rows, the final references are used for the remaining steps of the prediction horizon.

switch — Controller selection

integer

Use the **switch** input port to select the active controller. The **switch** input signal must be a scalar integer from 1 to N_c , where N_c is the number of specified candidate controllers. At each control instant, this signal designates the active controller. A switch value of 1 corresponds to the first entry in the cell array of candidate controllers, a value of 2 corresponds to the second controller, and so on.

If the switch signal is outside of the range 1 to N_c , the block retains the previous controller output.

mo — Measured output

vector

Measured output signals, specified as a vector signal. The candidate controllers use the measured plant outputs to improve their state estimates.

All candidate controllers must use the same state estimation option, either default or custom. If your candidate controllers use default state estimation, you must connect the measured plant outputs to the \mathbf{mo} input port. If your candidate controllers use custom state estimation, you must connect the estimated plant state signal to the $\mathbf{x[k|k]}$ input port.

Dependencies

To enable this port, clear the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

x[k|k] — Custom state estimate

vector

Custom state estimate, specified as a vector signal. The candidate controllers use the connected state estimates instead of estimating the states using the built-in estimator. Use custom state estimates when an alternative estimation technique is considered superior to the built-in estimator or when the states are fully measurable.

All candidate controllers must use the same state estimation option, either default or custom. If your candidate controllers use custom state estimation, you must connect current state estimates to the $\mathbf{x}[\mathbf{k}|\mathbf{k}]$ input port. If your candidate controllers use default state estimation, you must connect the measured outputs to the \mathbf{mo} input port.

When you use custom state estimation, all candidate controllers must have the same dimensions. All candidate controllers must use the same state definitions (number and order of states) for their respective plant, disturbance, and measurement noise models.

Dependencies

To enable this port, select the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

Additional Inputs

md — input

row vector | matrix

If your controller prediction model has measured disturbances you must enable this port and connect to it a row vector or matrix signal.

To use the same measured disturbance values across the prediction horizon, connect \mathbf{md} to a row vector signal with N_{md} elements, where N_{md} is the number of manipulated variables. Each element specifies the value for a measured disturbance.

To vary the disturbances over the prediction horizon (previewing) from time k to time k+p, connect \mathbf{md} to a matrix signal with N_{md} columns and up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbances for one prediction horizon step. If you specify fewer than p+1 rows, the final disturbances are used for the remaining steps of the prediction horizon.

Dependencies

To enable this port, select the **Measured disturbances** parameter.

${\tt ext.mv-Control\ signals\ used\ in\ plant\ at\ previous\ control\ interval}$

vector

Control signals used in the plant at the previous control interval, specified as a vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables. All candidate controllers use this signal to update their controller state estimates at each control interval. This helps minimize bumpless transfer when the driving controller is switched. Using this input also improves state estimation

accuracy when the manipulated variables (MV) vector used in the plant differs from the MV vector calculated by the block, for example, due to signal saturation or an override condition.

Controller state estimation assumes that the MV vector is piecewise constant. Therefore, at time t_k , the **ext.mv** value must be the effective MV vector between times t_{k-1} and t_k . For example, if the MVs are actually varying over this interval, you might supply the time-averaged value evaluated at time t_k .

Note

- Connect ext.mv to the MV signals actually applied to the plant in the previous control interval.
 Typically, these MV signals are the values generated by the driving controller block, though this is not always the case. If the controller block is not driving the plant, then feeding the actual control signal to ext.mv can also help achieve bumpless transfer when the controller is switched back online.
- Using this option when the controller is driving the plant can cause an algebraic loop in the Simulink model, since there is direct feedthrough from the **ext.mv** input to the **mv** outport. To prevent such algebraic loops, insert a Memory block or Unit Delay block.

For an example that uses the external manipulated variable input port for bumpless transfer, see "Switch Controller Online and Offline with Bumpless Transfer".

Dependencies

To enable this port, select the **External manipulated variable** parameter.

Online Constraints

ymin — Minimum output variable constraints

vector | matrix

To specify run-time minimum output variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the OutputVariables.Min property of its mpc controller object. If an output variable has no lower bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k+1 to time k+p, connect **ymin** to a matrix signal with N_y columns and up to p rows. Here, N_y is the number of plant outputs, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one output variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **ymin** signal corresponds to the ith plant output, and replaces the OutputVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar OutputVariables(i). Min in the mpc object (a constant bound for the ith plant output to be applied to all prediction steps)

ymin Dimension	Replacement Behavior
Scalar ymin (single output, constant bound)	<pre>ymin replaces the constant bound defined in OutputVariables(i).Min</pre>
Column vector ymin (single output, time-varying bound)	<pre>ymin replaces the constant bound defined in OutputVariables(i).Min with a time-varying</pre>
Row vector ymin (multiple outputs, constant bounds)	The ith element of ymin replaces the constant outputVariables(i).Min
Matrix ymin (multiple outputs, time-varying bounds)	The ith column of ymin replaces the constant boutputVariables(i). Min with a time-varying

Vector OutputVariables(i). Min in the mpc object (a time-varying bound for the ith plant output with different values at different prediction steps)

ymin Dimension	Replacement Behavior
Scalar ymin (single output, constant bound)	ymin replaces the first finite entry in OutputVa and the remaining entries in OutputVariables or down with the same amount of displacement profile defined by the original OutputVariable
Column vector ymin (single output, time-varying bound)	<pre>ymin replaces the time-varying bound defined in OutputVariables(i).Min, and the original b discarded.</pre>
Row vector ymin (multiple outputs, constant bounds)	The ith element of ymin replaces the first finite in OutputVariables(i). Min and the remaini OutputVariables(i). Min shift up or down wamount of displacement to retain the profile deforiginal OutputVariables(i). Min vector.
Matrix ymin (multiple outputs, time-varying bounds).	The ith column of ymin replaces the time-varyidefined in OutputVariables(i).Min, and the profile is discarded.

Dependencies

To enable this port, select the **Lower OV limits** parameter.

ymax — Maximum output variable constraints

vector | matrix

To specify run-time maximum output variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the OutputVariables.Max property of its mpc controller object. If an output variable has no upper bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k+1 to time k+p, connect **ymax** to a matrix signal with N_y columns and up to p rows. Here, N_y is the number of plant outputs, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one output variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **ymax** signal corresponds to the ith plant output, and replaces the OutputVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar OutputVariables(i). Max in the mpc object (a constant bound for the ith plant output to be applied to all prediction steps)

ymax Dimension	Replacement Behavior
Scalar ymax (single output, constant bound)	<pre>ymax replaces the constant bound defined in OutputVariables(i).Max</pre>
Column vector ymax (single output, time-varying bound)	<pre>ymax replaces the constant bound defined in OutputVariables(i).Max with a time-varying</pre>
Row vector ymax (multiple outputs, constant bounds)	The ith element of ymax replaces the constant in OutputVariables(i).Max
Matrix ymax (multiple outputs, time-varying bounds)	The ith column of ymax replaces the constant to OutputVariables(i). Max with a time-varying

Vector OutputVariables(i). Max in the mpc object (a time-varying bound for the ith plant output with different values at different prediction steps)

ymax Dimension	Replacement Behavior
	ymax replaces the first finite entry in OutputVa and the remaining entries in OutputVariables or down with the same amount of displacement profile defined by the original OutputVariable
	<pre>ymax replaces the time-varying bound defined i OutputVariables(i).Max, and the original b discarded.</pre>
	The ith element of ymax replaces the first finite in OutputVariables(i). Max and the remaini OutputVariables(i). Max shift up or down wamount of displacement to retain the profile deforiginal OutputVariables(i). Max vector.
Matrix ymax (multiple outputs, time-varying bounds).	The ith column of ymax replaces the time-varyi defined in OutputVariables(i).Max, and the profile is discarded.

Dependencies

To enable this port, select the **Upper OV limits** parameter.

umin — Minimum manipulated variable constraints vector | matrix

To specify run-time minimum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the ManipulatedVariables. Min property of its mpc controller object. If a manipulated variable has no lower bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k to time k+p-1, connect **umin** to a matrix signal with N_{mv} columns and up to p rows. Here, N_{mv} is the number of manipulated variables, k

is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one manipulated variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **umin** signal corresponds to the ith manipulated variable, and replaces the ManipulatedVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar ManipulatedVariables(i). Min in the mpc object (a constant bound for the ith manipulated variable to be applied to all prediction steps)

umin Dimension	Replacement Behavior
Scalar umin (single output, constant bound)	<pre>umin replaces the constant bound defined in ManipulatedVariables(i).Min</pre>
Column vector umin (single output, time-varying bound)	<pre>umin replaces the constant bound defined in ManipulatedVariables(i).Min with a time-</pre>
Row vector umin (multiple outputs, constant bounds)	The ith element of umin replaces the constant in ManipulatedVariables(i).Min
Matrix umin (multiple outputs, time-varying bounds)	The ith column of umin replaces the constant he ManipulatedVariables(i). Min with a time-

Vector ManipulatedVariables(i). Min in the mpc object (a time-varying bound for the ith manipulated variable with different values at different prediction steps)

umin Dimension	Replacement Behavior
Scalar umin (single output, constant bound)	umin replaces the first finite entry in ManipulatedVariables. Min and the rema ManipulatedVariables. Min shift up or down amount of displacement to retain the profile deforiginal ManipulatedVariables. Min vector.
Column vector umin (single output, time-varying bound)	<pre>umin replaces the time-varying bound defined i ManipulatedVariables(i).Min, and the orig profile is discarded.</pre>
Row vector umin (multiple outputs, constant bounds)	The ith component of umin replaces the first firin ManipulatedVariables(i). Min and the rin ManipulatedVariables(i). Min shift up of same amount of displacement to retain the profit the original ManipulatedVariables(i). Min
Matrix umin (multiple outputs, time-varying bounds).	The ith column of umin replaces the time-varyidefined in ManipulatedVariables(i).Min, a bound profile is discarded.

Dependencies

To enable this port, select the **Lower MV limits** parameter.

umax — Maximum manipulated variable constraints

vector | matrix

To specify run-time maximum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the ManipulatedVariables.Max property of

its mpc controller object. If a manipulated variable has no upper bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k to time k+p-1, connect **umax** to a matrix signal with N_{mv} columns and up to p rows. Here, N_{mv} is the number of manipulated variables, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one manipulated variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **umax** signal corresponds to the ith manipulated variable, and replaces the ManipulatedVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar ManipulatedVariables(i). Max in the mpc object (a constant bound for the ith manipulated variable to be applied to all prediction steps)

umax Dimension	Replacement Behavior
Scalar umax (single output, constant bound)	<pre>umax replaces the constant bound defined in ManipulatedVariables(i).Max</pre>
Column vector umax (single output, time-varying bound)	<pre>umax replaces the constant bound defined in ManipulatedVariables(i).Max with a time-</pre>
Row vector umax (multiple outputs, constant bounds)	The ith element of umax replaces the constant in ManipulatedVariables(i).Max
Matrix umax (multiple outputs, time-varying bounds)	The ith column of umax replaces the constant l ManipulatedVariables(i). Max with a time-

Vector ManipulatedVariables(i). Max in the mpc object (a time-varying bound for the ith manipulated variable with different values at different prediction steps)

umax Dimension	Replacement Behavior
Scalar umax (single output, constant bound)	umax replaces the first finite entry in ManipulatedVariables. Max and the rema ManipulatedVariables. Max shift up or down amount of displacement to retain the profile deforiginal ManipulatedVariables. Max vector.
Column vector umax (single output, time-varying bound)	<pre>umax replaces the time-varying bound defined i ManipulatedVariables(i).Max, and the ori profile is discarded.</pre>
Row vector umax (multiple outputs, constant bounds)	The ith element of umax replaces the first finite in ManipulatedVariables(i). Max and the rin ManipulatedVariables(i). Max shift up o same amount of displacement to retain the profithe original ManipulatedVariables(i). Max
Matrix umax (multiple outputs, time-varying bounds).	The ith column of umax replaces the time-vary defined in ManipulatedVariables(i).Max, a bound profile is discarded.

Dependencies

To enable this port, select the **Upper MV limits** parameter.

Online Tuning Weights

y.wt — Output variable tuning weights

row vector | matrix

To specify run-time output variable tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.OutputVariables property of its controller object. These tuning weights penalize deviations from output references.

If the MPC controller object uses constant output tuning weights over the prediction horizon, you can specify only constant output tuning weights at runtime. Similarly, if the MPC controller object uses output tuning weights that vary over the prediction horizon, you can specify only time-varying output tuning weights at runtime

To use constant tuning weights over the prediction horizon, connect $\mathbf{y.wt}$ to a row vector signal with N_y elements, where N_y is the number of outputs. Each element specifies a nonnegative tuning weight for an output variable. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, connect **y.wt** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **OV weights** parameter.

u.wt — Manipulated variable tuning weights

row vector | matrix

To specify run-time manipulated variable tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.ManipulatedVariables property of its controller object. These tuning weights penalize deviations from MV targets.

If the MPC controller object uses constant manipulated variable tuning weights over the prediction horizon, you can specify only constant manipulated variable tuning weights at runtime. Similarly, if the MPC controller object uses manipulated variable tuning weights that vary over the prediction horizon, you can specify only time-varying manipulated variable tuning weights at runtime

To use the same tuning weights over the prediction horizon, connect $\mathbf{u}.\mathbf{wt}$ to a row vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies a nonnegative tuning weight for a manipulated variable. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k to time k+p-1, connect $\mathbf{u.wt}$ to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **MV weights** parameter.

du.wt — Manipulated variable rate tuning weights

row vector | matrix

To specify run-time manipulated variable rate tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.ManipulatedVariablesRate property of its controller object. These tuning weights penalize large changes in control moves.

If the MPC controller object uses constant manipulated variable rate tuning weights over the prediction horizon, you can specify only constant manipulated variable tuning rate weights at runtime. Similarly, if the MPC controller object uses manipulated variable rate tuning weights that vary over the prediction horizon, you can specify only time-varying manipulated variable rate tuning weights at runtime

To use the same tuning weights over the prediction horizon, connect **du.wt** to a row vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies a nonnegative tuning weight for a manipulated variable rate. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k to time k+p-1, connect **du.wt** to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **MVRate weights** parameter.

ecr.wt - Slack variable tuning weight

scalar

To specify a run-time slack variable tuning weight, enable this input port and connect a scalar signal. If this port is disabled, the block uses the tuning weight specified in the Weights. ECR property of its controller object.

The slack variable tuning weight has no effect unless your controller object defines soft constraints whose associated ECR values are nonzero. If there are soft constraints, increasing the **ecr.wt** value makes these constraints relatively harder. The controller then places a higher priority on minimizing the magnitude of the predicted worst-case constraint violation.

Dependencies

To enable this port, select the **ECR weight** parameter.

Output

Required Output

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, output as a column vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables. The Multiple MPC Controllers block passes the output of the active controller to the \mathbf{mv} output port.

If the solver of the active controller converges to a local optimum solution (**qp.status** is positive), then **mv** contains the optimal solution.

If the solver fails (**qp.status** is negative), then **mv** remains at its most recent successful solution; that is, the controller output freezes.

If the solver reaches the maximum number of iterations without finding an optimal solution (**qp.status** is zero) and the Optimization.UseSuboptimalSolution property of the active controller is:

- true, then **mv** contains the suboptimal solution
- false, then **mv** then **mv** remains at its most recent successful solution

Additional Outputs

cost — Objective function cost

nonnegative scalar

Objective function cost, output as a nonnegative scalar signal. The cost quantifies the degree to which the controller has achieved its objectives. The cost value is calculated using the scaled MPC cost function in which every term is offset-free and dimensionless.

The cost value is only meaningful when the **qp.status** output is nonnegative.

Dependencies

To enable this port, select the **Optimal cost** parameter.

qp.status — Optimization status

integer

Optimization status of the active controller, output as an integer signal.

If the active controller solves the QP problem for a given control interval, the **qp.status** output returns the number of QP solver iterations used in computation. This value is a finite, positive integer and is proportional to the time required for the calculations. Therefore, a large value means a relatively slow block execution for this time interval.

The QP solver can fail to find an optimal solution for the following reasons:

- **qp.status** = 0 The QP solver cannot find a solution within the maximum number of iterations specified in the mpc object. In this case, if the Optimizer.UseSuboptimalSolution property of the active controller is false, the block holds its **mv** output at the most recent successful solution. Otherwise, it uses the suboptimal solution found during the last solver iteration.
- **qp.status** = -1 The QP solver detects an infeasible QP problem. See "Monitoring Optimization Status to Detect Controller Failures" for an example where a large, sustained disturbance drives the output variable outside its specified bounds. In this case, the block holds its **mv** output at the most recent successful solution.
- **qp.status** = -2 The QP solver has encountered numerical difficulties in solving a severely ill-conditioned QP problem. In this case, the block holds its **mv** output at the most recent successful solution.

In a real-time application, you can use **qp.status** to set an alarm or take other special action.

Dependencies

To enable this port, select the **Optimization status** parameter.

est.state — Estimated controller states

vector

Estimated controller states of the active controller, output as a vector signal. The estimated states include the plant, disturbance, and noise model states.

Dependencies

To enable this port, select the **Estimated controller states** parameter.

Optimal Sequences

mv.seq — Optimal manipulated variable sequence

matrix

Optimal manipulated variable sequence, returned as a matrix signal with p+1 rows and N_{mv} columns, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

The first p rows of $\mathbf{mv.seq}$ contain the calculated optimal manipulated variable values from current time k to time k+p-1. The first row of $\mathbf{mv.seq}$ contains the current manipulated variable values (output \mathbf{mv}). Since the controller does not calculate optimal control moves at time k+p, the final two rows of $\mathbf{mv.seq}$ are identical.

Dependencies

To enable this port, select the **Optimal control sequence** parameter.

x.seq — Optimal prediction model state sequence

matrix

Optimal prediction model state sequence, returned as a matrix signal with p+1 rows and N_x columns, where p is the prediction horizon and N_x is the number of states.

The first row of **x.seq** contains the current estimated state values, either from the built-in state estimator or from the custom state estimation block input $\mathbf{x}[\mathbf{k}|\mathbf{k}]$. The next p rows of **x.seq** contain the calculated optimal state values from time k+1 to time k+p.

Dependencies

To enable this port, select the **Optimal state sequence** parameter.

y.seg — Optimal output variable sequence

matrix

Optimal output variable sequence, returned as a matrix signal with p+1 rows and N_y columns, where p is the prediction horizon and N_y is the number of output variables.

The first p rows of **y.seq** contain the calculated optimal output values from current time k to time k + p-1. The first row of **y.seq** is computed based on the current estimated states and the current measured disturbances (first row of input **md**). Since the controller does not calculate optimal output values at time k+p, the final two rows of **y.seq** are identical.

Dependencies

To enable this port, select the **Optimal output sequence** parameter.

Parameters

Cell Array of MPC Controllers — Candidate controllers

cell array of mpc objects | cell array of strings | cell array of character vectors

Candidate controllers, specified as one of the following:

- Cell array of mpc objects.
- Cell array of strings or a cell array of character vectors, where each element is the name of an mpc object in the MATLAB workspace.

The specified array must contain at least two candidate controllers. The first entry in the cell array is the controller that corresponds to a switch input value of 1, the second corresponds to a switch input value of 2, and so on.

Programmatic Use

Block Parameter: mpcobjs

Type: string, character vector, cell array of strings, cell array of character vectors

Default: ""

Cell Array of Initial Controller States — Initial state

cell array of mpcstate objects | cell array of strings | cell array of character vectors

Initial states for the candidate controllers, specified as one of the following:

- Cell array of mpcstate objects.
- Cell array of strings or a cell array of character vectors, where each element is the name of an mpcstate object in the MATLAB workspace.
- {[],[],...}, {'[]','[]',...}, or {"[]","[]",...} Use the nominal condition defined in Model.Nominal property of each candidate controller as its initial state.

Use this parameter make the controller states reflect the true plant environment at the start of your simulation to the best of your knowledge. This initial states can differ from the nominal states defined in the mpc objects.

If custom state estimation is enabled, the block ignores **Cell Array of Initial Controller States** parameter.

Programmatic Use

Block Parameter: x0s

Type: string, character vector, cell array of strings, cell array of character vectors

Default: ""

General Tab

Measured disturbances — Add measured disturbance input port

on (default) | off

If your controller has measured disturbances, you must select this parameter to add the \mathbf{md} output port to the block.

Block Parameter: md_inport_multiple

Type: string, character vector

Values: "off", "on"
Default: "on"

External manipulated variable — Add external manipulated variable input port

off (default) | on

Select this parameter to add the **ext.mv** input port to the block.

Programmatic Use

Block Parameter: mv inport multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Targets for manipulated variables — Add manipulated variable target input port

off (default) | on

Select this parameter to add the **mv.target** input port to the block.

Programmatic Use

Block Parameter: uref_inport_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Optimal cost — Add optimal cost output port

off (default) | on

Select this parameter to add the **cost** output port to the block.

Programmatic Use

Block Parameter: return_cost_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Optimization status — Add optimization status output port

off (default) | on

Select this parameter to add the **qp.status** output port to the block.

Programmatic Use

Block Parameter: return_qpstatus_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Estimated controller states — Add estimated states output port

off (default) | on

Select this parameter to add the **est.state** output port to the block.

Block Parameter: return state multiple

Type: string, character vector

Values: "off", "on" Default: "off"

Optimal control sequence — Add optimal control sequence output port

off (default) | on

Select this parameter to add the **mv.seq** output port to the block.

Programmatic Use

Block Parameter: return mvseg multiple

Type: string, character vector

Values: "off", "on" Default: "off"

Optimal state sequence — Add optimal state sequence output port

off (default) | on

Select this parameter to add the **x.seq** output port to the block.

Programmatic Use

Block Parameter: return xseq multiple

Type: string, character vector

Values: "off", "on" Default: "off"

Optimal output sequence — Add optimal output sequence output port

off (default) | on

Select this parameter to add the **y.seq** output port to the block.

Programmatic Use

Block Parameter: return ovseq multiple

Type: string, character vector

Values: "off", "on" Default: "off"

Use custom state estimation instead of using the built-in Kalman filter — Use custom state estimate input port

off (default) | on

Select this parameter to remove the **mo** input port and add the x[k|k] input port.

Programmatic Use

Block Parameter: state inport multiple

Type: string, character vector

Values: "off", "on" Default: "off"

Online Features Tab

Lower OV limits — Add minimum OV constraint input port

off (default) | on

Select this parameter to add the **ymin** input port to the block.

Block Parameter: ymin_inport_multiple

Type: string, character vector

Values: "off", "on" Default: "off"

Upper OV limits — Add maximum OV constraint input port

off (default) | on

Select this parameter to add the **ymax** input port to the block.

Programmatic Use

Block Parameter: ymax inport multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Lower MV limits — Add minimum MV constraint input port

off (default) | on

Select this parameter to add the **umin** input port to the block.

Programmatic Use

Block Parameter: umin inport multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Upper MV limits — Add maximum MV constraint input port

off (default) | on

Select this parameter to add the **umax** input port to the block.

Programmatic Use

Block Parameter: umax_inport_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Custom constraints — Add custom constraints input ports

off (default) | on

Select this parameter to add the **E**, **F**, **G**, and **S** input ports to the block.

Programmatic Use

Block Parameter: cc_inport_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

OV weights — Add **OV** tuning weights input port

off (default) | on

Select this parameter to add the **y.wt** input port to the block.

Block Parameter: ywt_inport_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

MV weights — Add MV tuning weights input port

off (default) | on

Select this parameter to add the **u.wt** input port to the block.

Programmatic Use

Block Parameter: uwt inport multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

MVRate weights — Add MV rate tuning weights input port

off (default) | on

Select this parameter to add the **du.wt** input port to the block.

Programmatic Use

Block Parameter: duwt inport multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Slack variable weight — Add ECR tuning weight input port

off (default) | on

Select this parameter to add the **ecr.wt** input port to the block.

Programmatic Use

Block Parameter: rhoeps inport multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Others Tab

Block data type — Specify data type of manipulated variables

double (default) | single | data type expression

Specify the block data type of the manipulated variables as one of the following:

- double Double-precision floating point
- single Single-precision floating point

If you are implementing the block on a single-precision target, specify the output data type as single.

• data type expression — An expression that evaluates to either double or single. For more information see "Control Data Types of Signals" (Simulink).

Block Parameter: BlockDataType_multiple

Type: string, character vector

Values: "double", "single", data type expression

Default: "double"

Inherit sample time — Inherit block sample time from parent subsystem

off (default) | on

Select this parameter to inherit the sample time of the parent subsystem as the block sample time. Doing so allows you to conditionally execute this block inside Function-Call Subsystem or Triggered Subsystem blocks. For an example, see "Using MPC Controller Block Inside Function-Call and Triggered Subsystems".

Note You must execute Function-Call Subsystem or Triggered Subsystem blocks at the sample rate of the controller. Otherwise, you can see unexpected results for two reasons.

- The first element of the MV rate vector (which is the difference between the current and the last value of the manipulated variable) is normally weighted and constrained assuming that the last MV value occurred in the past at the sample time specified in the MPC object, and when the block is executed with a different sample rate, this assumption no longer holds.
- The built-in Kalman estimator uses the sample time specified in the MPC object to provide an estimation of the current state to the MPC optimization problem, so when the block is executed with a different sample time, the estimated state is no longer correct.

If you clear this parameter (default), the sample time of the block is inherited from the controller object.

To view the sample time of a block, in the Simulink model window, on the **Debug** tab, under **Information Overlays**, select either **colors** or **Text**. For more information, see "View Sample Time Information" (Simulink).

Programmatic Use

Block Parameter: SampleTimeInherited multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Version History

Introduced in R2008b

MPC Simulink block mv.seq output port signal dimensions have changed

Behavior changed in R2018b

The signal dimensions of the mv.seq output port of the Multiple MPC Controllers block have changed. Previously, this signal was a p-by- N_{mv} matrix, where p is the prediction horizon and N_{mv} is the number of manipulated variables. Now, mv.seq is a (p+1)-by- N_{mv} matrix, where row p+1 duplicates row p.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

PLC Code Generation

Generate Structured Text code using Simulink® PLC Coder™.

See Also

Blocks

MPC Controller | Multiple Explicit MPC Controllers

Functions

mpc | mpcmoveMultiple | mpcstate

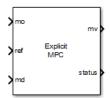
Topics

- "Gain-Scheduled MPC"
- "Design Workflow"
- "Simulation and Code Generation Using Simulink Coder"
- "Simulation and Structured Text Generation Using Simulink PLC Coder"

Explicit MPC Controller

Explicit model predictive controller

Library: Model Predictive Control Toolbox



Description

The Explicit MPC Controller block uses the following input signals:

- Either measured plant outputs (mo) or custom state estimate (x[k|k])
- Reference or setpoint (ref)
- Measured plant disturbance (md), if any

The Explicit MPC Controller block uses a lookup table to store the precalculated piecewise-affine optimal control law instead of solving a quadratic programming optimization problem at runtime at each control interval like the MPC Controller block. Given the same MPC problem, the two blocks return the same solution. The Explicit MPC Controller block requires less online computational effort, which is useful for applications that need a short control interval. It has, however, a heavier offline computational effort and a larger memory footprint. Indeed, the combinatorial nature of explicit MPC restricts its usage to applications with relatively few inputs, outputs, and state variables, a short prediction horizon, and few output constraints.

The Explicit MPC Controller supports only a subset of optional MPC features, as outlined in the following table.

Supported Features	Unsupported Features
Built-in (Kalman filter) and custom state estimation	Online tuning (penalty weight adjustments)Online constraint adjustments
 Outport for state estimation results External manipulated variable feedback signal inport 	Online manipulated variable target adjustments Reference and/or measured disturbance
Single-precision block data (default is double precision)	previewing
Inherited sample time	

Ports

Input

Required Inputs

mo — Measured outputs

vector

Measured outputs, specified as a vector signal. The block uses the measured plant outputs to improve its state estimates. If your controller uses default state estimation, you must connect the measured plant outputs to the \mathbf{mo} input port. If your controller uses custom state estimation, you must connect the estimated plant states to the $\mathbf{x}[k|k]$ input port.

Dependencies

To enable this port, clear the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

x[k|k] — Custom state estimate

vector

Custom state estimate, specified as a vector signal. The block uses the connected state estimates instead of estimating the states using the built-in estimator. If your controller uses custom state estimation, you must connect the current state estimates to the $\mathbf{x}[\mathbf{k}|\mathbf{k}]$ input port. If your controller uses default state estimation, you must connect the measured output to the \mathbf{mo} input port.

Even though noise model states (if any) are not used in MPC optimization, the custom state vector must contain all the states defined in the mpcstate object of the controller, including the plant, disturbance, and noise model states.

Use custom state estimates when an alternative estimation technique is considered superior to the built-in estimator or when the states are fully measurable.

Dependencies

To enable this port, select the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

ref — Model reference output

vector

At each control instant, the ref signal must contain the current reference values (targets or setpoints) for the n_y output variables, where n_y is the total number of outputs, including measured and unmeasured outputs. Since this block does not support reference previewing, ref must be a vector signal.

Additional Inputs

md — Measured disturbances

vector

If your controller prediction model has measured disturbances, you must enable this port and connect to it a row vector signal containing N_{md} elements, where N_{md} is the number of measured disturbances.

Since this block does not support measured disturbance previewing, md must be a vector signal.

Dependencies

To enable this port, select the **Measured disturbances** parameter.

$\mbox{ext.mv}$ — Control signals used in plant at previous control interval \mbox{vector}

Control signals used in the plant at the previous control interval, specified as a vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables. Use this input port to improve state estimation accuracy when:

- You know your controller is not always in control of the plant.
- The actual MV signals applied to the plant can potentially differ from the values generated by the controller, such as in control signal saturation.

Controller state estimation assumes that the MVs are piecewise constant. Therefore, at time t_k , the **ext.mv** value must contain the effective MVs between times t_{k-1} and t_k . For example, if the MVs are actually varying over this interval, you might supply the time-averaged value evaluated at time t_k .

Note

- Connect **ext.mv** to the MV signals actually applied to the plant in the previous control interval. Typically, these MV signals are the values generated by the controller, though this is not always the case. For example, if your controller is offline and running in tracking mode (that is, the controller output is not driving the plant), then feeding the actual control signal to **ext.mv** can help achieve bumpless transfer when the controller is switched back online.
- When the controller is driving the plant, insert a Memory block or Unit Delay block to feed back
 the MV signal applied to the plant at the previous control interval. This also avoids a direct
 feedthrough from the ext.mv inport to the mv outport, therefore preventing algebraic loops in the
 Simulink model.

For an example that uses the external manipulated variable input port for bumpless transfer, see "Switch Controller Online and Offline with Bumpless Transfer".

Dependencies

To enable this port, select the **External manipulated variable** parameter.

switch — Disable evaluation

scalar

To turn off the controller evaluation, connect **switch** to a nonzero signal.

Disabling controller evaluation reduces computational effort when the controller output is not needed, such as when the system is operating manually or another controller has taken over. However, the controller continues to update its internal state estimates in the usual way. Therefore, it is ready to resume evaluations whenever the **switch** signal returns to zero. While controller evaluation is off, the block passes the current **ext.mv** signal to the controller output. If the **ext.mv** inport is not enabled, the controller output is held at the value it had when evaluation was disabled.

For an example that uses the external manipulated variable input port for bumpless transfer, see "Switch Controller Online and Offline with Bumpless Transfer".

Dependencies

To enable this port, select the **Use external signal to enable controller evaluation** parameter.

Output

Required Output

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, returned as a column vector signal of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

The controller updates its **mv** output at each control instant using the control law contained in the explicit MPC controller object. If the control law evaluation is not successful, mv is unchanged (that is, it is held at the previous successful result) and the status output, if present, becomes either 0 or -1.

Additional Outputs

status — Status of piecewise affine function evaluation

1 | 0 | -1

This output indicates whether the latest explicit MPC control-law evaluation succeeded. The outport provides a scalar signal that has one of the following values:

- 1 Successful explicit control law evaluation
- 0 Failure due to one or more control law parameters out of range
- -1 Control law parameters were within the valid range but an extrapolation was necessary

If **status** is either 0 or -1, the **mv** outport remains at the last known good value.

Dependencies

To enable this port, select the **Status of piecewise affine function evaluation** parameter.

region — Region number of evaluated piecewise affine function

nonnegative integer

This output provides the index of the polyhedral region used in the latest explicit control law evaluation. If the control law evaluation fails, the signal at this outport is zero.

Dependencies

To enable this port, select the **Region number of evaluated piecewise affine function** parameter.

est.state — Estimated controller states

vector

Estimated controller states at each control instant, returned as a vector signal. The estimated states include the plant, disturbance, and noise model states. If custom state estimation is used, this output signal has the same value as the $\mathbf{x}[\mathbf{k}|\mathbf{k}]$ input signal.

Dependencies

To enable this port, select the **Estimated controller states** parameter.

Parameters

Explicit MPC Controller — Explicit controller object

explicitMPC object name

An explicitMPC object containing the control law to be used. It must exist in the MATLAB workspace. Use the generateExplicitMPC command to create this object.

Programmatic Use

Block Parameter: empcobj **Type:** string, character vector

Default: ""

Initial Controller State — Initial state

mpcstate object name

An optional mpcstate object specifying the initial controller state. If you leave this parameter blank, the block uses the nominal values defined in the Model.Nominal property of the explicitMPC object. To override the default values, create an mpcstate object in your workspace, and enter its name in the field. You can use this parameter to make the controller states reflect the true plant environment at the start of your simulation to the best of your knowledge.

If custom state estimation is enabled, the block ignores the **Initial Controller State** parameter.

Programmatic Use

Block Parameter: x0

Type: string, character vector

Default: ""

General Tab

Measured disturbance — Add measured disturbance input port

on (default) | off

If your controller has measured disturbances, you must select this parameter to add the \mathbf{md} output port to the block.

Programmatic Use

Block Parameter: md_inport Type: string, character vector

Values: "off", "on"
Default: "on"

External manipulated variable - Add external manipulated variable input port

off (default) | on

Select this parameter to add the **ext.mv** input port to the block.

Programmatic Use

Block Parameter: mv_inport
Type: string, character vector

Values: "off", "on" Default: "off"

Status of piecewise affine function evaluation — Add evaluation status output port

off (default) | on

Select this parameter to add the **status** output port to the block.

Programmatic Use

Block Parameter: return status **Type:** string, character vector

Values: "off", "on"

Default: "on"

Region number of evaluated piecewise affine function — Add region number output port

off (default) | on

Select this parameter to add the **region** output port to the block.

Programmatic Use

Block Parameter: return region **Type:** string, character vector

Values: "off", "on" Default: "off"

Estimated controller states — Add estimated states output port

off (default) | on

Select this parameter to add the **est.state** output port to the block.

Programmatic Use

Block Parameter: return state **Type:** string, character vector Values: "off", "on"

Default: "off"

Use custom state estimation instead of using the built-in Kalman filter — Use custom state estimate input port

off (default) | on

Select this parameter to remove the **mo** input port and add the x[k|k] input port.

Programmatic Use

Block Parameter: state inport Type: string, character vector

Values: "off", "on" Default: "off"

Others Tab

Block data type — Specify data type of manipulated variables

double (default) | single | data type expression

Specify the block data type of the manipulated variables as one of the following:

- double Double-precision floating point
- single Single-precision floating point

If you are implementing the block on a single-precision target, specify the output data type as single.

• data type expression — An expression that evaluates to either double or single. For more information, see "Control Data Types of Signals" (Simulink).

Programmatic Use

Block Parameter: BlockDataType **Type:** string, character vector

Values: "double", "single", data type expression

Default: "double"

Inherit sample time — Inherit block sample time from parent subsystem

off (default) | on

Select this parameter to inherit the sample time of the parent subsystem as the block sample time. Doing so allows you to conditionally execute this block inside Function-Call Subsystem or Triggered Subsystem blocks. For an example, see "Using MPC Controller Block Inside Function-Call and Triggered Subsystems".

Note You must execute Function-Call Subsystem or Triggered Subsystem blocks at the sample rate of the controller. Otherwise, you can see unexpected results for two reasons.

- The first element of the MV rate vector (which is the difference between the current and the last value of the manipulated variable) is normally weighted and constrained assuming that the last MV value occurred in the past at the sample time specified in the MPC object, and when the block is executed with a different sample rate, this assumption no longer holds.
- The built-in Kalman estimator uses the sample time specified in the MPC object to provide an estimation of the current state to the MPC optimization problem, so when the block is executed with a different sample time, the estimated state is no longer correct.

If you clear this parameter (default), the sample time of the block is inherited from the controller object.

To view the sample time of a block, in the Simulink model window, on the **Debug** tab, under **Information Overlays**, select either **colors** or **Text**. For more information, see "View Sample Time Information" (Simulink).

Programmatic Use

Block Parameter: SampleTimeInherited

Type: string, character vector

Values: "off", "on"
Default: "off"

Use external signal to enable controller evaluation — Add a switch-off input port off (default) | on

Select this parameter to add the **switch** input port to the block. Whenever a nonzero signal is fed to the switch input port, the controller evaluation is turned off. See the **switch** input port for more details.

Block Parameter: switch_inport

Type: string, character vector

Values: "off", "on" Default: "off"

Version History

Introduced in R2014b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

PLC Code Generation

Generate Structured Text code using Simulink® PLC Coder™.

See Also

Blocks

MPC Controller | Multiple Explicit MPC Controllers

Functions

mpc|generateExplicitMPC|mpcmoveExplicit|mpcstate

Topics

"Explicit MPC"

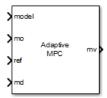
"Design Workflow for Explicit MPC"

"Explicit MPC Control of a Single-Input-Single-Output Plant"

Adaptive MPC Controller

Simulate adaptive and time-varying model predictive controllers

Library: Model Predictive Control Toolbox



Description

The Adaptive MPC Controller block uses the following input signals:

- Measured plant outputs (mo)
- Reference or setpoint (ref)
- · Measured plant disturbance (md), if any

In addition, the required model input signal specifies the prediction model to use when computing the optimal plant manipulated variables mv. The linear prediction model can change at each control interval in response to changes in the real plant at run time. The prediction model can represent a single LTI plant used for all prediction steps (adaptive MPC mode) or an array of LTI plants for different prediction steps (time-varying MPC mode). Two common ways to modify this model are as follows:

- Given a nonlinear plant model, linearize it at the current operating point.
- Use plant data to estimate parameters in an empirical linear-time-varying (LTV) model.

By default, the block estimates its prediction model states. Since the prediction model parameters change at run time, the static Kalman filter used in the MPC Controller block is inappropriate. Instead, the Adaptive MPC Controller block uses a linear-time-varying Kalman filter (LTVKF). For more information, see "Adaptive MPC".

In all other ways, the Adaptive MPC Controller block mimics the MPC Controller block. Since the adaptive version involves additional overhead, use the MPC Controller block unless you need to control a nonlinear plant across a wide range of operating conditions where plant dynamics vary significantly.

Both the Adaptive MPC Controller block and the Multiple MPC Controllers block enable your control system to adapt to changing operating conditions at run time. The following table lists the advantages of using each block.

Block	Adaptive MPC Controller	Multiple MPC Controllers
Adaptation approach	controller as operating conditions	Switch between multiple controllers designed for different operating regions

Block	Adaptive MPC Controller	Multiple MPC Controllers
Advantages	Only need to design a single controller offline	No need for online estimation of plant model
	Less run-time computational effort and smaller memory footprint	Controllers can have different sample time, horizons, and weights
	More robust to real-life changes in plant conditions	Prediction models can have different orders or time domains
		Finite set of candidate controllers can be tested thoroughly

Ports

Input

Required Inputs

model — Updated plant model and nominal operating point

bus signal

Updated plant model and nominal operating point, specified as a bus signal. a bus signal to the model inport. At the beginning of each control interval, this signal modifies the controller object Model.Plant and Model.Nominal properties.

The Adaptive MPC Controller requires the plant model to be an LTI discrete-time state-space object with no delays. The following command extracts the state-space matrices comprising such a model.

The purpose of the model input is to replace these matrices with new ones having the same dimensions and representing the same control interval. You must also retain the sequence in which the input, output, and state variables appear in the Model.Plant property of the controller.

When operating in:

- Adaptive MPC mode, the bus you connect to the model inport must contain the following signals, each identified by the specified name:
 - A n_x -by- n_x matrix signal, where n_x is the number of plant model states.
 - B n_x -by- n_u matrix signal, where n_u is the total number of plant model inputs (i.e., manipulated variables, measured disturbances, and unmeasured disturbances).
 - $C n_v$ -by- n_x matrix signal, where n_v is the number of plant model outputs.
 - D n_v -by- n_u matrix signal.
 - X Vector signal of length n_x , replacing the controller Model.Nominal.X property.
 - Y Vector signal of length n_{vv} replacing the controller Model.Nominal.Y property.
 - U Vector signal of length n_u , replacing the controller Model.Nominal.U property.
 - DX Vector signal of length n_x , replacing the controller Model.Nominal.DX property. It must be appropriate for use with a discrete-time model of the assumed control interval. For more information, see "Adaptive MPC".

To compute DX values, use the discrete-time state update function (f) for your model. Here, u_k and x_k are the respective input and state values for the current time step.

$$DX = f(u_k, x_k) - x_k$$

- Time-varying MPC mode, the bus you connect to the model inport must contain the following 3dimensional bus signals:
 - A n_x -by- n_x -by-(p+1) matrix signal
 - B n_x -by- n_y -by-(p+1) matrix signal
 - $C n_v$ -by- n_x -by-(p+1)
 - D n_v -by- n_u -by-(p+1) matrix signal
 - $X n_y$ -by-(p+1) matrix signal
 - Y n_v -by-(p+1) matrix signal
 - $U n_u$ -by-(p+1) matrix signal
 - DX n_x -by-(p+1) matrix signal

Here, p is the controller prediction horizon. For each signal, specify p+1 values representing the model and nominal conditions at each step of the prediction horizon. For more information, see "Time-Varying MPC".

One way to form the bus is to use a Bus Creator block.

Dependencies

The dimensions of the bus elements in **model** depend on the operating mode of the controller. To place the controller in:

- Adaptive MPC mode, clear the Linear Time-Varying (LTV) plants parameter
- Time-varying MPC mode, select the Linear Time-Varying (LTV) plants parameter

ref — Model output reference values

row vector | matrix

Plant output reference values, specified as a row vector signal or matrix signal.

To use the same reference values across the prediction horizon, connect **ref** to a row vector signal with N_Y elements, where N_y is the number of output variables. Each element specifies the reference for an output variable.

To vary the references over the prediction horizon (previewing) from time k+1 to time k+p, connect **ref** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the references for one prediction horizon step. If you specify fewer than p rows, the final references are used for the remaining steps of the prediction horizon.

mo — Measured outputs

vector

Measured outputs, specified as a vector signal. The block uses the measured plant outputs to improve its state estimates. If your controller uses default state estimation, you must connect the measured plant outputs to the \mathbf{mo} input port. If your controller uses custom state estimation, you must connect the estimated plant states to the $\mathbf{x[k|k]}$ input port.

Dependencies

To enable this port, clear the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

x[k|k] — Custom state estimate

vector

Custom state estimate, specified as a vector signal. The block uses the connected state estimates instead of estimating the states using the built-in estimator. If your controller uses custom state estimation, you must connect the current state estimates to the $\mathbf{x}[\mathbf{k}|\mathbf{k}]$ input port. If your controller uses default state estimation, you must connect the measured output to the \mathbf{mo} input port.

Even though noise model states (if any) are not used in MPC optimization, the custom state vector must contain all the states defined in the mpcstate object of the controller, including the plant, disturbance, and noise model states.

Use custom state estimates when an alternative estimation technique is considered superior to the built-in estimator or when the states are fully measurable.

Dependencies

To enable this port, select the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

Additional Inputs

md — input

row vector | matrix

If your controller prediction model has measured disturbances you must enable this port and connect to it a row vector or matrix signal.

To use the same measured disturbance values across the prediction horizon, connect \mathbf{md} to a row vector signal with N_{md} elements, where N_{md} is the number of manipulated variables. Each element specifies the value for a measured disturbance.

To vary the disturbances over the prediction horizon (previewing) from time k to time k+p, connect **md** to a matrix signal with N_{md} columns and up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbances for one prediction horizon step. If you specify fewer than p+1 rows, the final disturbances are used for the remaining steps of the prediction horizon.

Dependencies

To enable this port, select the **Measured disturbances** parameter.

ext.mv — Control signals used in plant at previous control interval

vector

Control signals used in the plant at the previous control interval, specified as a vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables. Use this input port to improve state estimation accuracy when:

You know your controller is not always in control of the plant.

• The actual MV signals applied to the plant can potentially differ from the values generated by the controller, such as in control signal saturation.

Controller state estimation assumes that the MVs are piecewise constant. Therefore, at time t_k , the **ext.mv** value must contain the effective MVs between times t_{k-1} and t_k . For example, if the MVs are actually varying over this interval, you might supply the time-averaged value evaluated at time t_k .

Note

- Connect **ext.mv** to the MV signals actually applied to the plant in the previous control interval. Typically, these MV signals are the values generated by the controller, though this is not always the case. For example, if your controller is offline and running in tracking mode (that is, the controller output is not driving the plant), then feeding the actual control signal to **ext.mv** can help achieve bumpless transfer when the controller is switched back online.
- When the controller is driving the plant, insert a Memory block or Unit Delay block to feed back the MV signal applied to the plant at the previous control interval. This also avoids a direct feedthrough from the **ext.mv** inport to the **mv** outport, therefore preventing algebraic loops in the Simulink model.

For an example that uses the external manipulated variable input port for bumpless transfer, see "Switch Controller Online and Offline with Bumpless Transfer".

Dependencies

To enable this port, select the **External manipulated variable** parameter.

switch — Enable or disable optimization

scalar

To turn off the controller optimization calculations, connect **switch** to a nonzero signal.

Disabling optimization calculations reduces computational effort when the controller output is not needed, such as when the system is operating manually or another controller has taken over. However, the controller continues to update its internal state estimates in the usual way. Therefore, it is ready to resume optimization calculations whenever the **switch** signal returns to zero. While controller optimization is off, the block passes the current **ext.mv** signal to the controller output. If the **ext.mv** inport is not enabled, the controller output is held at the value it had when optimization was disabled.

For an example that uses the external manipulated variable input port for bumpless transfer, see "Switch Controller Online and Offline with Bumpless Transfer".

Dependencies

To enable this port, select the **Use external signal to enable or disable optimization** parameter.

mv.target — Manipulated variable targets

vector

To specify manipulated variable targets, enable this input port, and connect a vector signal. To make a given manipulated variable track its specified target value, you must also specify a nonzero tuning weight for that manipulated variable.

The supplied **mv.target** values at run-time apply across the prediction horizon.

Dependencies

To enable this port, select the **Targets for manipulated variables** parameter.

Online Constraints

ymin — Minimum output variable constraints

vector | matrix

To specify run-time minimum output variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the OutputVariables.Min property of its mpc controller object. If an output variable has no lower bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k+1 to time k+p, connect **ymin** to a matrix signal with N_y columns and up to p rows. Here, N_y is the number of plant outputs, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one output variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **ymin** signal corresponds to the ith plant output, and replaces the OutputVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar OutputVariables(i). Min in the mpc object (a constant bound for the ith plant output to be applied to all prediction steps)

ymin Dimension	Replacement Behavior
Scalar ymin (single output, constant bound)	<pre>ymin replaces the constant bound defined in OutputVariables(i).Min</pre>
Column vector ymin (single output, time-varying bound)	<pre>ymin replaces the constant bound defined in OutputVariables(i).Min with a time-varying</pre>
Row vector ymin (multiple outputs, constant bounds)	The ith element of ymin replaces the constant outputVariables(i).Min
Matrix ymin (multiple outputs, time-varying bounds)	The ith column of ymin replaces the constant boutputVariables(i). Min with a time-varying

Vector OutputVariables(i). Min in the mpc object (a time-varying bound for the ith plant output with different values at different prediction steps)

ymin Dimension	Replacement Behavior
Scalar ymin (single output, constant bound)	ymin replaces the first finite entry in OutputVa and the remaining entries in OutputVariables or down with the same amount of displacement profile defined by the original OutputVariable
Column vector ymin (single output, time-varying bound)	<pre>ymin replaces the time-varying bound defined in OutputVariables(i).Min, and the original b discarded.</pre>
Row vector ymin (multiple outputs, constant bounds)	The ith element of ymin replaces the first finite in OutputVariables(i). Min and the remaini OutputVariables(i). Min shift up or down wamount of displacement to retain the profile deforiginal OutputVariables(i). Min vector.
Matrix ymin (multiple outputs, time-varying bounds).	The ith column of ymin replaces the time-varyi defined in OutputVariables(i).Min, and the profile is discarded.

Dependencies

To enable this port, select the **Lower OV limits** parameter.

ymax — Maximum output variable constraints

vector | matrix

To specify run-time maximum output variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the <code>OutputVariables.Max</code> property of its <code>mpc</code> controller object. If an output variable has no upper bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k+1 to time k+p, connect **ymax** to a matrix signal with N_y columns and up to p rows. Here, N_y is the number of plant outputs, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one output variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **ymax** signal corresponds to the ith plant output, and replaces the OutputVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar OutputVariables(i). Max in the mpc object (a constant bound for the ith plant output to be applied to all prediction steps)

ymax Dimension	Replacement Behavior
Scalar ymax (single output, constant bound)	<pre>ymax replaces the constant bound defined in OutputVariables(i).Max</pre>
Column vector ymax (single output, time-varying bound)	<pre>ymax replaces the constant bound defined in OutputVariables(i).Max with a time-varying</pre>
Row vector ymax (multiple outputs, constant bounds)	The ith element of ymax replaces the constant in OutputVariables(i).Max
Matrix ymax (multiple outputs, time-varying bounds)	The ith column of ymax replaces the constant to OutputVariables(i). Max with a time-varying

Vector OutputVariables(i). Max in the mpc object (a time-varying bound for the ith plant output with different values at different prediction steps)

ymax Dimension	Replacement Behavior
Scalar ymax (single output, constant bound)	ymax replaces the first finite entry in OutputVa and the remaining entries in OutputVariables or down with the same amount of displacement profile defined by the original OutputVariable
Column vector ymax (single output, time-varying bound)	<pre>ymax replaces the time-varying bound defined i OutputVariables(i).Max, and the original b discarded.</pre>
Row vector ymax (multiple outputs, constant bounds)	The ith element of ymax replaces the first finite in OutputVariables(i). Max and the remaini OutputVariables(i). Max shift up or down wamount of displacement to retain the profile deforiginal OutputVariables(i). Max vector.
Matrix ymax (multiple outputs, time-varying bounds).	The ith column of ymax replaces the time-varyidefined in OutputVariables(i).Max, and the profile is discarded.

Dependencies

To enable this port, select the **Upper OV limits** parameter.

umin — Minimum manipulated variable constraints

vector | matrix

To specify run-time minimum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the ManipulatedVariables.Min property of its mpc controller object. If a manipulated variable has no lower bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k to time k+p-1, connect **umin** to a matrix signal with N_{mv} columns and up to p rows. Here, N_{mv} is the number of manipulated variables, k is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one manipulated variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **umin** signal corresponds to the ith manipulated variable, and replaces the ManipulatedVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar ManipulatedVariables(i). Min in the mpc object (a constant bound for the ith manipulated variable to be applied to all prediction steps)

umin Dimension	Replacement Behavior
	<pre>umin replaces the constant bound defined in ManipulatedVariables(i).Min</pre>
	<pre>umin replaces the constant bound defined in ManipulatedVariables(i).Min with a time-</pre>
	The ith element of umin replaces the constant in ManipulatedVariables(i).Min
	The ith column of umin replaces the constant he ManipulatedVariables (i). Min with a time-

Vector ManipulatedVariables(i). Min in the mpc object (a time-varying bound for the ith manipulated variable with different values at different prediction steps)

umin Dimension	Replacement Behavior
Scalar umin (single output, constant bound)	<pre>umin replaces the first finite entry in ManipulatedVariables.Min and the rema ManipulatedVariables.Min shift up or down amount of displacement to retain the profile def original ManipulatedVariables.Min vector.</pre>
Column vector umin (single output, time-varying bound)	<pre>umin replaces the time-varying bound defined i ManipulatedVariables(i).Min, and the ori profile is discarded.</pre>
Row vector umin (multiple outputs, constant bounds)	The ith component of umin replaces the first first in ManipulatedVariables(i). Min and the rin ManipulatedVariables(i). Min shift up of same amount of displacement to retain the profit the original ManipulatedVariables(i). Min
Matrix umin (multiple outputs, time-varying bounds).	The ith column of umin replaces the time-varyidefined in ManipulatedVariables(i).Min, a bound profile is discarded.

Dependencies

To enable this port, select the **Lower MV limits** parameter.

umax — Maximum manipulated variable constraints

vector | matrix

To specify run-time maximum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the ManipulatedVariables. Max property of its mpc controller object. If a manipulated variable has no upper bound specified in the controller object, then at run time the block ignores the corresponding connected signal.

To change the bounds over the prediction horizon from time k to time k+p-1, connect **umax** to a matrix signal with N_{mv} columns and up to p rows. Here, N_{mv} is the number of manipulated variables, k

is the current time, and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon. If there is only one manipulated variable, and a vector signal with no more than p entries is connected, then these entries are used across the prediction horizon.

The ith column of the **umax** signal corresponds to the ith manipulated variable, and replaces the ManipulatedVariables(i). Max property of the mpc object at run time. The replacement behavior depends on the dimensions of both variables.

Scalar ManipulatedVariables(i). Max in the mpc object (a constant bound for the ith manipulated variable to be applied to all prediction steps)

umax Dimension	Replacement Behavior
Scalar umax (single output, constant bound)	<pre>umax replaces the constant bound defined in ManipulatedVariables(i).Max</pre>
Column vector umax (single output, time-varying bound)	<pre>umax replaces the constant bound defined in ManipulatedVariables(i).Max with a time-</pre>
Row vector umax (multiple outputs, constant bounds)	The ith element of umax replaces the constant in ManipulatedVariables(i).Max
Matrix umax (multiple outputs, time-varying bounds)	The ith column of umax replaces the constant l ManipulatedVariables(i).Max with a time-

Vector ManipulatedVariables(i). Max in the mpc object (a time-varying bound for the ith manipulated variable with different values at different prediction steps)

umax Dimension	Replacement Behavior
Scalar umax (single output, constant bound)	umax replaces the first finite entry in ManipulatedVariables. Max and the rema ManipulatedVariables. Max shift up or down amount of displacement to retain the profile def original ManipulatedVariables. Max vector.
Column vector umax (single output, time-varying bound)	<pre>umax replaces the time-varying bound defined i ManipulatedVariables(i).Max, and the ori profile is discarded.</pre>
Row vector umax (multiple outputs, constant bounds)	The ith element of umax replaces the first finite in ManipulatedVariables(i). Max and the r in ManipulatedVariables(i). Max shift up o same amount of displacement to retain the profithe original ManipulatedVariables(i). Max
Matrix umax (multiple outputs, time-varying bounds).	The ith column of umax replaces the time-vary defined in ManipulatedVariables(i).Max, a bound profile is discarded.

Dependencies

To enable this port, select the **Upper MV limits** parameter.

E — Manipulated variable constraint matrix

matrix

Manipulated variable constraint matrix, specified as an N_c -by- N_{mv} matrix signal, where N_c is the number of mixed input/output constraints and N_{mv} is the number of manipulated variables.

If you define E in the mpc object, you must connect a signal to the E input port. Otherwise, connect a zero matrix with the correct size.

To specify run-time mixed input/output constraints, use the **E** input port along with the **F**, **G**, and **S** ports. These constraints replace the mixed input/output constraints previously set using setconstraint. For more information on mixed input/output constraints, see "Constraints on Linear Combinations of Inputs and Outputs".

The number of mixed input/output constraints cannot change at run time. Therefore, N_c must match the number of rows in the E matrix you specified using setconstraint.

Dependencies

To enable this port, select the **Custom constraints** parameter.

F — Controlled output constraint matrix

matrix

Controlled output constraint matrix, specified as an N_c -by- N_y matrix signal, where N_c is the number of mixed input/output constraints and N_y is the number of plant outputs. If you define F in the mpc object, you must connect a signal to the F input port with same number of rows. Otherwise, connect a zero matrix with the correct size.

To specify run-time mixed input/output constraints, use the **F** input port along with the **E**, **G**, and **S** ports. These constraints replace the mixed input/output constraints previously set using setconstraint. For more information on mixed input/output constraints, see "Constraints on Linear Combinations of Inputs and Outputs".

The number of mixed input/output constraints cannot change at run time. Therefore, N_c must match the number of rows in the F matrix you specified using setconstraint.

Dependencies

To enable this port, select the **Custom constraints** parameter.

G — Custom constraint vector

row vector

Custom constraint vector, specified as a row vector signal of length N_c , where N_c is the number of mixed input/output constraints. If you define G in the mpc object, you must connect a signal to the G input port with same number of rows. Otherwise, connect a zero matrix with the correct size.

To specify run-time mixed input/output constraints, use the ${\bf G}$ input port along with the ${\bf E}$, ${\bf F}$, and ${\bf S}$ ports. These constraints replace the mixed input/output constraints previously set using setconstraint. For more information on mixed input/output constraints, see "Constraints on Linear Combinations of Inputs and Outputs".

The number of mixed input/output constraints cannot change at run time. Therefore, N_c must match the number of rows in the G matrix you specified using setconstraint.

Dependencies

To enable this port, select the **Custom constraints** parameter.

S — Measured disturbance constraint matrix

matrix

Measured disturbance constraint matrix, specified as an N_c -by- n_N matrix signal, where N_c is the number of mixed input/output constraints, and N_v is the number of measured disturbances. If you define S in the mpc object, you must connect a signal to the S input port with same number of rows. Otherwise, connect a zero matrix with the correct size.

To specify run-time mixed input/output constraints, use the **S** input port along with the **E**, **F**, and **G** ports. These constraints replace the mixed input/output constraints previously set using setconstraint. For more information on mixed input/output constraints, see "Constraints on Linear Combinations of Inputs and Outputs".

The number of mixed input/output constraints cannot change at run time. Therefore, N_c must match the number of rows in the G matrix you specified using setconstraint.

Dependencies

To enable this port, select the **Custom constraints** parameter. This port is added only if the mpc object has measured disturbances.

Online Tuning Weights

y.wt — Output variable tuning weights

row vector | matrix

To specify run-time output variable tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.OutputVariables property of its controller object. These tuning weights penalize deviations from output references.

If the MPC controller object uses constant output tuning weights over the prediction horizon, you can specify only constant output tuning weights at runtime. Similarly, if the MPC controller object uses output tuning weights that vary over the prediction horizon, you can specify only time-varying output tuning weights at runtime

To use constant tuning weights over the prediction horizon, connect $\mathbf{y.wt}$ to a row vector signal with N_y elements, where N_y is the number of outputs. Each element specifies a nonnegative tuning weight for an output variable. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, connect $\mathbf{y.wt}$ to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **OV weights** parameter.

u.wt — Manipulated variable tuning weights

row vector | matrix

To specify run-time manipulated variable tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.ManipulatedVariables property of its controller object. These tuning weights penalize deviations from MV targets.

If the MPC controller object uses constant manipulated variable tuning weights over the prediction horizon, you can specify only constant manipulated variable tuning weights at runtime. Similarly, if the MPC controller object uses manipulated variable tuning weights that vary over the prediction horizon, you can specify only time-varying manipulated variable tuning weights at runtime

To use the same tuning weights over the prediction horizon, connect $\mathbf{u}.\mathbf{wt}$ to a row vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies a nonnegative tuning weight for a manipulated variable. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k to time k+p-1, connect **u.wt** to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **MV weights** parameter.

du.wt — Manipulated variable rate tuning weights

row vector | matrix

To specify run-time manipulated variable rate tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.ManipulatedVariablesRate property of its controller object. These tuning weights penalize large changes in control moves.

If the MPC controller object uses constant manipulated variable rate tuning weights over the prediction horizon, you can specify only constant manipulated variable tuning rate weights at runtime. Similarly, if the MPC controller object uses manipulated variable rate tuning weights that vary over the prediction horizon, you can specify only time-varying manipulated variable rate tuning weights at runtime

To use the same tuning weights over the prediction horizon, connect **du.wt** to a row vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies a nonnegative tuning weight for a manipulated variable rate. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k to time k+p-1, connect **du.wt** to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **MVRate weights** parameter.

ecr.wt — Slack variable tuning weight

scalar

To specify a run-time slack variable tuning weight, enable this input port and connect a scalar signal. If this port is disabled, the block uses the tuning weight specified in the Weights. ECR property of its controller object.

The slack variable tuning weight has no effect unless your controller object defines soft constraints whose associated ECR values are nonzero. If there are soft constraints, increasing the **ecr.wt** value makes these constraints relatively harder. The controller then places a higher priority on minimizing the magnitude of the predicted worst-case constraint violation.

Dependencies

To enable this port, select the **ECR weight** parameter.

Online Horizons

p — Prediction horizon

positive integer

Prediction horizon, specified as positive integer signal. The prediction horizon signal value must be less than or equal to the **Maximum prediction horizon** parameter.

At run time, the values of p overrides the default prediction horizon specified in the controller object. For more information, see "Adjust Horizons at Run Time".

Dependencies

To enable this port, select the **Adjust prediction horizon and control horizon at run time** parameter.

m — Control horizon

positive integer | vector

Control horizon, specified as one of the following:

- Positive integer signal less than or equal to the prediction horizon.
- Vector signal of positive integers specifying blocking interval lengths. For more information, see "Manipulated Variable Blocking".

At run time, the values of m overrides the default control horizon specified in the controller object. For more information, see "Adjust Horizons at Run Time".

Dependencies

To enable this port, select the **Adjust prediction horizon and control horizon at run time** parameter.

Output

Required Output

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, output as a column vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables.

If the solver converges to a local optimum solution (qp.status is positive), then mv contains the optimal solution.

If the solver fails (qp.status is negative), then mv remains at its most recent successful solution; that is, the controller output freezes.

If the solver reaches the maximum number of iterations without finding an optimal solution (**qp.status** is zero) and the Optimization.UseSuboptimalSolution property of the controller is:

- true, then **mv** contains the suboptimal solution
- false, then mv then mv remains at its most recent successful solution

Additional Outputs

cost — Objective function cost

nonnegative scalar

Objective function cost, output as a nonnegative scalar signal. The cost quantifies the degree to which the controller has achieved its objectives. The cost value is calculated using the scaled MPC cost function in which every term is offset-free and dimensionless.

The cost value is only meaningful when the **qp.status** output is nonnegative.

Dependencies

To enable this port, select the **Optimal cost** parameter.

qp.status — Optimization status

integer

Optimization status, output as an integer signal.

If the controller solves the QP problem for a given control interval, the **qp.status** output returns the number of QP solver iterations used in computation. This value is a finite, positive integer and is proportional to the time required for the calculations. Therefore, a large value means a relatively slow block execution for this time interval.

The QP solver can fail to find an optimal solution for the following reasons:

- **qp.status** = 0 The QP solver cannot find a solution within the maximum number of iterations specified in the mpc object. In this case, if the Optimizer.UseSuboptimalSolution property of the controller is false, the block holds its **mv** output at the most recent successful solution. Otherwise, it uses the suboptimal solution found during the last solver iteration.
- **qp.status** = -1 The QP solver detects an infeasible QP problem. See "Monitoring Optimization Status to Detect Controller Failures" for an example where a large, sustained disturbance drives the output variable outside its specified bounds. In this case, the block holds its **mv** output at the most recent successful solution.
- qp.status = -2 The QP solver has encountered numerical difficulties in solving a severely illconditioned QP problem. In this case, the block holds its mv output at the most recent successful
 solution.

In a real-time application, you can use **qp.status** to set an alarm or take other special action.

Dependencies

To enable this port, select the **Optimization status** parameter.

est.state — Estimated controller states

vector

Estimated controller states at each control instant, returned as a vector signal. The estimated states include the plant, disturbance, and noise model states. If custom state estimation is used, this output signal has the same value as the $\mathbf{x}[\mathbf{k}|\mathbf{k}]$ input signal.

Dependencies

To enable this port, select the **Estimated controller states** parameter.

Optimal Sequences

mv.seg — Optimal manipulated variable seguence

matrix

Optimal manipulated variable sequence, returned as a matrix signal with p+1 rows and N_{mv} columns, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

The first p rows of $\mathbf{mv.seq}$ contain the calculated optimal manipulated variable values from current time k to time k+p-1. The first row of $\mathbf{mv.seq}$ contains the current manipulated variable values (output \mathbf{mv}). Since the controller does not calculate optimal control moves at time k+p, the final two rows of $\mathbf{mv.seq}$ are identical.

Dependencies

To enable this port, select the **Optimal control sequence** parameter.

x.seg — Optimal prediction model state sequence

matrix

Optimal prediction model state sequence, returned as a matrix signal with p+1 rows and N_x columns, where p is the prediction horizon and N_x is the number of states.

The first row of **x.seq** contains the current estimated state values, either from the built-in state estimator or from the custom state estimation block input $\mathbf{x}[\mathbf{k}|\mathbf{k}]$. The next p rows of **x.seq** contain the calculated optimal state values from time k+1 to time k+p.

Dependencies

To enable this port, select the **Optimal state sequence** parameter.

v.seg — Optimal output variable sequence

matrix

Optimal output variable sequence, returned as a matrix signal with p+1 rows and N_y columns, where p is the prediction horizon and N_y is the number of output variables.

The first p rows of **y.seq** contain the calculated optimal output values from current time k to time k + p-1. The first row of **y.seq** is computed based on the current estimated states and the current measured disturbances (first row of input **md**). Since the controller does not calculate optimal output values at time k+p, the final two rows of **y.seq** are identical.

Dependencies

To enable this port, select the **Optimal output sequence** parameter.

Parameters

Adaptive MPC Controller — Controller object

mpc object name

Specify an mpc object that defines an MPC controller by entering the name of an mpc object designed at the nominal operating point of the block. At run time, the controller replaces the original prediction model (A, B, C, and D) and nominal values (U, Y, X, and DX) with the data specified in the **model** input port at each control instant.

By default, the block assumes all other controller object properties (for example tuning weights, constraints) are constant. You can override this assumption using the options in the **Online Features** section.

The following restrictions apply to the mpc controller object:

- It must exist in the MATLAB workspace.
- Its prediction model must be an LTI discrete-time, state-space object with no delays. Use the absorbDelay command to convert delays to discrete states. The dimensions of the A, B, C, and D matrices in the prediction determine the dimensions required by the model inport signal.

Programmatic Use

Block Parameter: mpcobj **Type:** string, character vector

Default: ""

Initial Controller State — Initial state

mpcstate object name

Specify the initial controller state. If you leave this parameter blank, the block uses the nominal values defined in the Model.Nominal property of the mpc object. To override the default, create an mpcstate object in your workspace, and enter its name in the field.

Use this parameter to make sure that the controller states reflect the true plant environment at the start of your simulation, to the best of your knowledge. This initial states can differ from the nominal states defined in the mpc object.

If custom state estimation is enabled, the block ignores the **Initial Controller State** parameter.

Programmatic Use Block Parameter: ×0

Type: string, character vector

Default: ""

General Tab

Measured disturbance — Add measured disturbance input port

on (default) | off

If your controller has measured disturbances, you must select this parameter to add the \mathbf{md} output port to the block.

Programmatic Use

Block Parameter: md_inport Type: string, character vector

Values: "off", "on" Default: "on"

External manipulated variable — Add external manipulated variable input port

off (default) | on

Select this parameter to add the **ext.mv** input port to the block.

Programmatic Use

Block Parameter: mv inport **Type:** string, character vector Values: "off", "on"

Default: "off"

Targets for manipulated variables — Add manipulated variable target input port

off (default) | on

Select this parameter to add the **mv.target** input port to the block.

Programmatic Use

Block Parameter: uref inport **Type:** string, character vector

Values: "off", "on" Default: "off"

Optimal cost — Add optimal cost output port

off (default) | on

Select this parameter to add the **cost** output port to the block.

Programmatic Use

Block Parameter: return cost Type: string, character vector

Values: "off", "on" Default: "off"

Optimization status — Add optimization status output port

off (default) | on

Select this parameter to add the **qp.status** output port to the block.

Programmatic Use

Block Parameter: return qpstatus

Type: string, character vector

Values: "off", "on" Default: "off"

Estimated controller states — Add estimated states output port

off (default) | on

Select this parameter to add the **est.state** output port to the block.

Programmatic Use

Block Parameter: return state **Type:** string, character vector

Values: "off", "on"

Default: "off"

Optimal control sequence — Add optimal control sequence output port

off (default) | on

Select this parameter to add the **mv.seq** output port to the block.

Programmatic Use

Block Parameter: return_mvseq Type: string, character vector Values: "off", "on"

Values: "OTT", "On Default: "Off"

Optimal state sequence — Add optimal state sequence output port

off (default) | on

Select this parameter to add the **x.seq** output port to the block.

Programmatic Use

Block Parameter: return_xseq **Type:** string, character vector

Values: "off", "on"
Default: "off"

Optimal output sequence — Add optimal output sequence output port

off (default) | on

Select this parameter to add the **y.seq** output port to the block.

Programmatic Use

Block Parameter: return_ovseq **Type:** string, character vector

Values: "off", "on"
Default: "off"

Use custom state estimation instead of using the built-in Kalman filter — Use custom state estimate input port

off (default) | on

Select this parameter to remove the **mo** input port and add the x[k|k] input port.

Programmatic Use

Block Parameter: state_inport
Type: string, character vector
Values: "off", "on"

Values: "off", "on'
Default: "off"

Online Features Tab

Linear Time-Varying (LTV) plants — Use custom state estimate input port

off (default) | on

To operate your controller in time-varying MPC mode, select this option. When operating in this mode, connect a 3-dimensional bus signal to the **model** input port

For an example, see "Time-Varying MPC Control of a Time-Varying Plant".

Block Parameter: isltv_plant **Type:** string, character vector

Values: "off", "on"
Default: "off"

Lower OV limits — Add minimum OV constraint input port

off (default) | on

Select this parameter to add the **vmin** input port to the block.

Programmatic Use

Block Parameter: ymin_inport
Type: string, character vector

Values: "off", "on"
Default: "off"

Upper OV limits — Add maximum OV constraint input port

off (default) | on

Select this parameter to add the **ymax** input port to the block.

Programmatic Use

Block Parameter: ymax_inport
Type: string, character vector

Values: "off", "on"
Default: "off"

Lower MV limits — Add minimum MV constraint input port

off (default) | on

Select this parameter to add the **umin** input port to the block.

Programmatic Use

Block Parameter: umin_inport Type: string, character vector

Values: "off", "on"
Default: "off"

Upper MV limits — Add maximum MV constraint input port

off (default) | on

Select this parameter to add the **umax** input port to the block.

Programmatic Use

Block Parameter: umax_inport Type: string, character vector Values: "off", "on"

Default: "off"

Custom constraints — Add custom constraints input ports

off (default) | on

Select this parameter to add the **E**, **F**, **G**, and **S** input ports to the block.

Block Parameter: cc_inport Type: string, character vector

Values: "off", "on" Default: "off"

OV weights — Add **OV** tuning weights input port

off (default) | on

Select this parameter to add the y.wt input port to the block.

Programmatic Use

Block Parameter: ywt_inport
Type: string, character vector

Values: "off", "on"
Default: "off"

MV weights — Add MV tuning weights input port

off (default) | on

Select this parameter to add the **u.wt** input port to the block.

Programmatic Use

Block Parameter: uwt_inport
Type: string, character vector

Values: "off", "on"
Default: "off"

MVRate weights — Add MV rate tuning weights input port

off (default) | on

Select this parameter to add the **du.wt** input port to the block.

Programmatic Use

Block Parameter: duwt_inport Type: string, character vector Values: "off", "on"

Default: "off"

Slack variable weight — Add ECR tuning weight input port

off (default) | on

Select this parameter to add the **ecr.wt** input port to the block.

Programmatic Use

Block Parameter: rhoeps_inport

Type: string, character vector

Values: "off", "on"
Default: "off"

Adjust prediction horizon and control horizon at run time — Add horizon input ports

off (default) | on

Select this parameter to add the \mathbf{p} and \mathbf{m} input port to the block.

Block Parameter: pm_inport **Type:** string, character vector

Values: "off", "on" Default: "off"

Maximum prediction horizon — Add horizon input ports

10 (default) | positive integer

Select this parameter to add the **p** and **m** input port to the block.

Dependencies

To enable this parameter, select the **Adjust prediction horizon and control horizon at run time** parameter.

Programmatic Use

Block Parameter: MaximumP **Type:** string, character vector

Default: "10"

Others Tab

Inherit sample time — Inherit block sample time from parent subsystem off (default) | on

Select this parameter to inherit the sample time of the parent subsystem as the block sample time. Doing so allows you to conditionally execute this block inside Function-Call Subsystem or Triggered Subsystem blocks. For an example, see "Using MPC Controller Block Inside Function-Call and Triggered Subsystems".

Note You must execute Function-Call Subsystem or Triggered Subsystem blocks at the sample rate of the controller. Otherwise, you can see unexpected results for two reasons.

- The first element of the MV rate vector (which is the difference between the current and the last value of the manipulated variable) is normally weighted and constrained assuming that the last MV value occurred in the past at the sample time specified in the MPC object, and when the block is executed with a different sample rate, this assumption no longer holds.
- The built-in Kalman estimator uses the sample time specified in the MPC object to provide an estimation of the current state to the MPC optimization problem, so when the block is executed with a different sample time, the estimated state is no longer correct.

If you clear this parameter (default), the sample time of the block is inherited from the controller object.

To view the sample time of a block, in the Simulink model window, on the **Debug** tab, under **Information Overlays**, select either **colors** or **Text**. For more information, see "View Sample Time Information" (Simulink).

Programmatic Use

Block Parameter: SampleTimeInherited

Type: string, character vector

Values: "off", "on"
Default: "off"

Use external signal to enable or disable optimization — Add switch input port

off (default) | on

Select this parameter to add the **switch** input port to the block.

Programmatic Use

Block Parameter: switch_inport **Type:** string, character vector

Values: "off", "on"
Default: "off"

Version History

Introduced in R2014b

MPC Simulink block mv.seq output port signal dimensions have changed

Behavior changed in R2018b

The signal dimensions of the mv.seq output port of the Adaptive MPC Controller block have changed. Previously, this signal was a p-by- N_{mv} matrix, where p is the prediction horizon and N_{mv} is the number of manipulated variables. Now, mv.seq is a (p+1)-by- N_{mv} matrix, where row p+1 duplicates row p.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

PLC Code Generation

Generate Structured Text code using Simulink® PLC Coder™.

See Also

Blocks

MPC Controller | Multiple MPC Controllers

Functions

mpc | mpcmoveAdaptive | mpcstate

Topics

"Adaptive MPC"

"Time-Varying MPC"

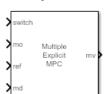
"Simulation and Code Generation Using Simulink Coder"

"Simulation and Structured Text Generation Using Simulink PLC Coder"

Multiple Explicit MPC Controllers

Multiple explicit MPC controllers

Library: Model Predictive Control Toolbox



Description

The Multiple Explicit MPC Controllers block uses the following input signals:

- Measured plant outputs (mo)
- Reference or setpoint (ref)
- Measured plant disturbance (md), if any
- Switching signal (switch)

The Multiple Explicit MPC Controllers block enables you to transition between multiple explicit MPC controllers in real time based on the current operating conditions. Typically, you design each controller for a particular region of the operating space. Using available measurements, you detect the current operating region and select the appropriate active controller using the switch inport.

The switching signal selects the *active controller* among a list of two or more candidate explicit MPC controllers. These controllers reduce online computational effort by using a table-lookup control law during each control interval instead of solving a quadratic programming problem. For more information, see Explicit MPC Controller.

To improve efficiency, inactive controllers do not evaluate their control law. However, to provide bumpless transfer between controllers, the inactive controllers continue to perform state estimation.

Like for the Multiple MPC Controllers block, you cannot disable evaluation for the Multiple Explicit MPC Controllers block. One controller must always be active.

Like the Explicit MPC Controller block, the Multiple Explicit MPC Controllers block supports only a subset of optional MPC features, as outlined in the following table.

Supported Features	Unsupported Features
Built-in (Kalman filter) and custom state	Online tuning (penalty weight adjustments)
estimation	Online constraint adjustments
Outport for state estimation results	Online manipulated variable target
• External manipulated variable feedback signal	adjustments
inport	Reference and/or measured disturbance
Single-precision block data (default is double precision)	previewing
Inherited sample time	

Ports

Input

Required Inputs

switch — Controller selection

integer

Use the **switch** input port to select the active controller. The **switch** input signal must be a scalar integer from 1 to N_c , where N_c is the number of specified candidate controllers. At each control instant, this signal designates the active controller. A switch value of 1 corresponds to the first entry in the cell array of candidate controllers, a value of 2 corresponds to the second controller, and so on.

If the switch signal is outside of the range 1 to N_c , the block retains the previous controller output.

mo — Measured output

vector

Measured output signals, specified as a vector signal. The candidate controllers use the measured plant outputs to improve their state estimates.

All candidate controllers must use the same state estimation option, either default or custom. If your candidate controllers use default state estimation, you must connect the measured plant outputs to the \mathbf{mo} input port. If your candidate controllers use custom state estimation, you must connect the estimated plant state signal to the $\mathbf{x[k|k]}$ input port.

Dependencies

To enable this port, clear the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

x[k|k] — Custom state estimate

vector

Custom state estimate, specified as a vector signal. The candidate controllers use the connected state estimates instead of estimating the states using the built-in estimator. Use custom state estimates when an alternative estimation technique is considered superior to the built-in estimator or when the states are fully measurable.

All candidate controllers must use the same state estimation option, either default or custom. If your candidate controllers use custom state estimation, you must connect current state estimates to the

x[k|k] input port. If your candidate controllers use default state estimation, you must connect the measured outputs to the **mo** input port.

When you use custom state estimation, all candidate controllers must have the same dimensions. All candidate controllers must use the same state definitions (number and order of states) for their respective plant, disturbance, and measurement noise models.

Dependencies

To enable this port, select the **Use custom state estimation instead of using the built-in Kalman filter** parameter.

ref — Model reference output

vector

At each control instant, the ref signal must contain the current reference values (targets or setpoints) for the n_y output variables, where n_y is the total number of outputs, including measured and unmeasured outputs. Since this block does not support reference previewing, ref must be a vector signal.

Additional Inputs

md — Measured disturbances

vector

If your controller prediction model has measured disturbances, you must enable this port and connect to it a row vector signal containing N_{md} elements, where N_{md} is the number of measured disturbances.

Since this block does not support measured disturbance previewing, md must be a vector signal.

Dependencies

To enable this port, select the **Measured disturbances** parameter.

${\tt ext.mv-Control\ signals\ used\ in\ plant\ at\ previous\ control\ interval}$

vector

Control signals used in the plant at the previous control interval, specified as a vector signal of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables. All candidate controllers use this signal to update their controller state estimates at each control interval. This helps minimize bumpless transfer when the driving controller is switched. Using this input also improves state estimation accuracy when the manipulated variables (MV) vector used in the plant differs from the MV vector calculated by the block, for example, due to signal saturation or an override condition.

Controller state estimation assumes that the MV vector is piecewise constant. Therefore, at time t_k , the **ext.mv** value must be the effective MV vector between times t_{k-1} and t_k . For example, if the MVs are actually varying over this interval, you might supply the time-averaged value evaluated at time t_k .

Note

• Connect **ext.mv** to the MV signals actually applied to the plant in the previous control interval. Typically, these MV signals are the values generated by the driving controller block, though this is not always the case. If the controller block is not driving the plant, then feeding the actual control

signal to $\mathbf{ext.mv}$ can also help achieve bumpless transfer when the controller is switched back online.

• Using this option when the controller is driving the plant can cause an algebraic loop in the Simulink model, since there is direct feedthrough from the **ext.mv** input to the **mv** outport. To prevent such algebraic loops, insert a Memory block or Unit Delay block.

For an example that uses the external manipulated variable input port for bumpless transfer, see "Switch Controller Online and Offline with Bumpless Transfer".

Dependencies

To enable this port, select the **External manipulated variable** parameter.

Output

Required Output

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, returned as a column vector signal of length $N_{m\nu}$, where $N_{m\nu}$ is the number of manipulated variables.

The Multiple Explicit MPC Controllers block passes the output of the active controller to the **mv** output. Therefore, the active controller updates the **mv** output at each control instant using the control law contained in its explicit MPC controller object. If the control law evaluation fails, this signal is unchanged; that is, it is held at the previous successful result.

Additional Outputs

status — Status of piecewise affine function evaluation

1 | 0 | -1

This output indicates whether the latest explicit MPC control-law evaluation succeeded. The outport provides a scalar signal that has one of the following values:

- 1 Successful explicit control law evaluation
- 0 Failure due to one or more control law parameters out of range
- -1 Control law parameters were within the valid range but an extrapolation was necessary

If **status** is either 0 or -1, the **mv** outport remains at the last known good value.

Dependencies

To enable this port, select the **Status of piecewise affine function evaluation** parameter.

region — Region number of evaluated piecewise affine function

nonnegative integer

This output provides the index of the polyhedral region used in the latest explicit control law evaluation. If the control law evaluation fails, the signal at this outport is zero.

Dependencies

To enable this port, select the **Region number of evaluated piecewise affine function** parameter.

est.state — Estimated controller states

vector

Estimated controller states at each control instant, returned as a vector signal. The estimated states include the plant, disturbance, and noise model states. If custom state estimation is used, this output signal has the same value as the $\mathbf{x}[\mathbf{k}|\mathbf{k}]$ input signal.

Dependencies

To enable this port, select the **Estimated controller states** parameter.

Parameters

Cell Array of Explicit MPC Controllers — Candidate controllers

cell array of explicitMPC objects | cell array of strings | cell array of character vectors

Candidate controllers, specified as one of the following:

- Cell array of explicitMPC objects
- Cell array of strings or a cell array of character vectors, where each element is the name of an explicitMPC object in the MATLAB workspace

The specified array must contain at least two candidate controllers. The first entry in the cell array is the controller that corresponds to a switch input value of 1, the second corresponds to a switch input value of 2, and so on.

Programmatic Use

Block Parameter: empcobjs

Type: string, character vector, cell array of strings, cell array of character vectors

Default: ""

Cell Array of Initial Controller States — Initial state

cell array of mpcstate objects | cell array of strings | cell array of character vectors

Initial states for the candidate controllers, specified as one of the following:

- Cell array of mpcstate objects.
- Cell array of strings or a cell array of character vectors, where each element is the name of an mpcstate object in the MATLAB workspace.
- {[],[],...}, {'[]','[]',...}, or {"[]","[]",...} Use the nominal condition defined in Model.Nominal property of each candidate controller as its initial state.

If you leave this parameter blank, the block uses the nominal values defined in the Model.Nominal property of the explicitMPC objects. You can use this parameter to make the controller states reflect the true plant environment at the start of your simulation to the best of your knowledge.

If custom state estimation is enabled, the block ignores **Cell Array of Initial Controller States** parameter.

Programmatic Use

Block Parameter: x0s

Type: string, character vector, cell array of strings, cell array of character vectors

Default: ""

General Tab

Measured disturbances — Add measured disturbance input port

on (default) | off

If your controller has measured disturbances, you must select this parameter to add the \mathbf{md} output port to the block.

Programmatic Use

Block Parameter: md_inport_multiple

Type: string, character vector

Values: "off", "on"
Default: "on"

External manipulated variable — Add external manipulated variable input port

off (default) | on

Select this parameter to add the **ext.mv** input port to the block.

Programmatic Use

Block Parameter: mv_inport_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Status of piecewise affine function evaluation — Add evaluation status output port

off (default) | on

Select this parameter to add the **status** output port to the block.

Programmatic Use

Block Parameter: return status multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Region number of evaluated piecewise affine function — ${\sf Add\ region\ number\ output\ port\ }$

off (default) | on

Select this parameter to add the **region** output port to the block.

Programmatic Use

Block Parameter: return region multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Estimated controller states — Add estimated states output port

off (default) | on

Select this parameter to add the **est.state** output port to the block.

Programmatic Use

Block Parameter: return_state_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Use custom state estimation instead of using the built-in Kalman filter — Use custom state estimate input port

off (default) | on

Select this parameter to remove the mo input port and add the x[k|k] input port.

Programmatic Use

Block Parameter: state inport multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Others Tab

Block data type — Specify data type of manipulated variables

double (default) | single | data type expression

Specify the block data type of the manipulated variables as one of the following:

- double Double-precision floating point
- single Single-precision floating point

If you are implementing the block on a single-precision target, specify the output data type as single.

• data type expression — An expression that evaluates to either double or single. For more information see "Control Data Types of Signals" (Simulink).

Programmatic Use

Block Parameter: BlockDataType multiple

Type: string, character vector

Values: "double", "single", data type expression

Default: "double"

Inherit sample time — Inherit block sample time from parent subsystem

off (default) | on

Select this parameter to inherit the sample time of the parent subsystem as the block sample time. Doing so allows you to conditionally execute this block inside Function-Call Subsystem or Triggered Subsystem blocks. For an example, see "Using MPC Controller Block Inside Function-Call and Triggered Subsystems".

Note You must execute Function-Call Subsystem or Triggered Subsystem blocks at the sample rate of the controller. Otherwise, you can see unexpected results for two reasons.

- The first element of the MV rate vector (which is the difference between the current and the last value of the manipulated variable) is normally weighted and constrained assuming that the last MV value occurred in the past at the sample time specified in the MPC object, and when the block is executed with a different sample rate, this assumption no longer holds.
- The built-in Kalman estimator uses the sample time specified in the MPC object to provide an estimation of the current state to the MPC optimization problem, so when the block is executed with a different sample time, the estimated state is no longer correct.

If you clear this parameter (default), the sample time of the block is inherited from the controller object.

To view the sample time of a block, in the Simulink model window, on the **Debug** tab, under **Information Overlays**, select either **colors** or **Text**. For more information, see "View Sample Time Information" (Simulink).

Programmatic Use

Block Parameter: SampleTimeInherited_multiple

Type: string, character vector

Values: "off", "on"
Default: "off"

Version History

Introduced in R2016b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

PLC Code Generation

Generate Structured Text code using Simulink® PLC Coder™.

See Also

Blocks

Explicit MPC Controller | Multiple MPC Controllers

Functions

mpc | mpcmove | mpcstate

Topics

"Gain-Scheduled MPC"

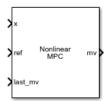
"Design Workflow for Explicit MPC"

"Simulation and Code Generation Using Simulink Coder"

"Simulation and Structured Text Generation Using Simulink PLC Coder"

Nonlinear MPC Controller

Simulate nonlinear model predictive controllers **Library:** Model Predictive Control Toolbox



Description

The Nonlinear MPC Controller block simulates a nonlinear model predictive controller. At each control interval, the block computes optimal control moves by solving a nonlinear programming problem. For more information on nonlinear MPC, see "Nonlinear MPC".

To use this block, you must first create an nlmpc object in the MATLAB workspace.

Limitations

• None of the Nonlinear MPC Controller block parameters are tunable.

Ports

Input

Required Inputs

x — input

vector

Current prediction model states, specified as a vector signal of length N_x , where N_x is the number of prediction model states. Since the nonlinear MPC controller does not perform state estimation, you must either measure or estimate the current prediction model states at each control interval.

ref — Model output reference values

row vector | matrix

Plant output reference values, specified as a row vector signal or matrix signal.

To use the same reference values across the prediction horizon, connect **ref** to a row vector signal with N_Y elements, where N_y is the number of output variables. Each element specifies the reference for an output variable.

To vary the references over the prediction horizon (previewing) from time k+1 to time k+p, connect **ref** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the references for one prediction horizon step. If you specify fewer than p rows, the final references are used for the remaining steps of the prediction horizon.

last_mv — Control signals used in plant at previous control interval

vector

Control signals used in plant at previous control interval, specified as a vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables.

Note Connect **last_mv** to the MV signals actually applied to the plant in the previous control interval. Typically, these MV signals are the values generated by the controller, though this is not always the case. For example, if your controller is offline and running in tracking mode; that is, the controller output is not driving the plant, then feeding the actual control signal to **last_mv** can help achieve bumpless transfer when the controller is switched back online.

Additional Inputs

md — input

row vector | matrix

If your controller prediction model has measured disturbances you must enable this port and connect to it a row vector or matrix signal.

To use the same measured disturbance values across the prediction horizon, connect \mathbf{md} to a row vector signal with N_{md} elements, where N_{md} is the number of manipulated variables. Each element specifies the value for a measured disturbance.

To vary the disturbances over the prediction horizon (previewing) from time k to time k+p, connect \mathbf{md} to a matrix signal with N_{md} columns and up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbances for one prediction horizon step. If you specify fewer than p+1 rows, the final disturbances are used for the remaining steps of the prediction horizon.

Dependencies

To enable this port, select the **Measured disturbances** parameter.

params — Optional parameters

bus

If your controller uses optional parameters in its prediction model, custom cost function, or custom constraint functions, enable this input port, and connect a parameter bus signal with N_p elements, where N_p is the number of parameters. For more information on creating a parameter bus signal, see <code>createParameterBus</code>. The controller passes these parameters to its model functions, cost function, constraint functions, passivity functions and Jacobian functions.

If your controller does not use optional parameters, you must disable params.

Dependencies

To enable this port, select the **Model parameters** parameter.

mv.target — Manipulated variable targets

vector

To specify manipulated variable targets, enable this input port, and connect a vector signal. To make a given manipulated variable track its specified target value, you must also specify a nonzero tuning weight for that manipulated variable.

The supplied **mv.target** values at run-time apply across the prediction horizon.

Dependencies

To enable this port, select the **Targets for manipulated variables** parameter.

Online Constraints

y.min — Minimum output variable constraints

vector | matrix

To specify run-time minimum output variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the OutputVariables.Min property of its controller object.

To use the same bounds over the prediction horizon, connect **y.min** to a row vector signal with N_y elements, where N_y is the number of outputs. Each element specifies the lower bound for an output variable.

To vary the bounds over the prediction horizon from time k+1 to time k+p, connect **y.min** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Lower OV limits** parameter.

y.max — Maximum output variable constraints

vector | matrix

To specify run-time maximum output variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the OutputVariables.Min property of its controller object.

To use the same bounds over the prediction horizon, connect **y.max** to a row vector signal with N_y elements, where N_y is the number of outputs. Each element specifies the upper bound for an output variable.

To vary the bounds over the prediction horizon from time k+1 to time k+p, connect **y.max** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Upper OV limits** parameter.

mv.min — Minimum manipulated variable constraints

vector | matrix

To specify run-time minimum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the ManipulatedVariables. Min property of its controller object.

To use the same bounds over the prediction horizon, connect **mv.min** to a row vector signal with N_{mv} elements, where N_{mv} is the number of outputs. Each element specifies the lower bound for a manipulated variable.

To vary the bounds over the prediction horizon from time k to time k+p-1, connect **mv.min** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Lower MV limits** parameter.

mv.max — Maximum manipulated variable constraints

vector | matrix

To specify run-time maximum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the ManipulatedVariables. Max property of its controller object.

To use the same bounds over the prediction horizon, connect **mv.max** to a row vector signal with N_{mv} elements, where N_{mv} is the number of outputs. Each element specifies the upper bound for a manipulated variable.

To vary the bounds over the prediction horizon from time k to time k+p-1, connect **mv.max** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Upper MV limits** parameter.

dmv.min — Minimum manipulated variable rate constraints

vector | matrix

To specify run-time minimum manipulated variable rate constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the ManipulatedVariable.RateMin property of its controller object. **dmv.min** bounds must be nonpositive.

To use the same bounds over the prediction horizon, connect **dmv.min** to a row vector signal with N_{mv} elements, where N_{mv} is the number of outputs. Each element specifies the lower bound for a manipulated variable rate of change.

To vary the bounds over the prediction horizon from time k to time k+p-1, connect **dmv.min** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Lower MVRate limits** parameter.

dmv.max — Maximum manipulated variable rate constraints

vector | matrix

To specify run-time maximum manipulated variable rate constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the

ManipulatedVariables.RateMax property of its controller object. **dmv.max** bounds must be nonnegative.

To use the same bounds over the prediction horizon, connect **dmv.max** to a row vector signal with N_{mv} elements, where N_{mv} is the number of outputs. Each element specifies the upper bound for a manipulated variable rate of change.

To vary the bounds over the prediction horizon from time k to time k+p-1, connect **dmv.max** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Upper MVRate limits** parameter.

x.min — Minimum state constraints

vector | matrix

To specify run-time minimum state constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the States.Min property of its controller object.

To use the same bounds over the prediction horizon, connect **x.min** to a row vector signal with N_x elements, where N_x is the number of outputs. Each element specifies the lower bound for a state.

To vary the bounds over the prediction horizon from time k+1 to time k+p, connect **x.min** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Lower state limits** parameter.

x.max — Maximum state constraints

vector | matrix

To specify run-time maximum state constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the States. Max property of its controller object.

To use the same bounds over the prediction horizon, connect **x.max** to a row vector signal with N_x elements, where N_x is the number of outputs. Each element specifies the upper bound for a state.

To vary the bounds over the prediction horizon from time k+1 to time k+p, connect **x.max** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Upper state limits** parameter.

Online Tuning Weights

y.wt — Output variable tuning weights

row vector | matrix

To specify run-time output variable tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.OutputVariables property of its controller object. These tuning weights penalize deviations from output references.

If the MPC controller object uses constant output tuning weights over the prediction horizon, you can specify only constant output tuning weights at runtime. Similarly, if the MPC controller object uses output tuning weights that vary over the prediction horizon, you can specify only time-varying output tuning weights at runtime

To use constant tuning weights over the prediction horizon, connect $\mathbf{y.wt}$ to a row vector signal with N_y elements, where N_y is the number of outputs. Each element specifies a nonnegative tuning weight for an output variable. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k+1 to time k+p, connect $\mathbf{y.wt}$ to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **OV weights** parameter.

mv.wt — Manipulated variable tuning weights

row vector | matrix

To specify run-time manipulated variable tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.ManipulatedVariables property of its controller object. These tuning weights penalize deviations from MV targets.

To use the same tuning weights over the prediction horizon, connect $\mathbf{mv.wt}$ to a row vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies a nonnegative tuning weight for a manipulated variable. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k to time k+p-1, connect **mv.wt** to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **MV weights** parameter.

dmv.wt — Manipulated variable rate tuning weights

row vector | matrix

To specify run-time manipulated variable rate tuning weights, enable this input port. If this port is disabled, the block uses the tuning weights specified in the Weights.ManipulatedVariablesRate property of its controller object. These tuning weights penalize large changes in control moves.

To use the same tuning weights over the prediction horizon, connect **dmv.wt** to a row vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies a nonnegative tuning weight for a manipulated variable rate. For more information on specifying tuning weights, see "Tune Weights".

To vary the tuning weights over the prediction horizon from time k to time k+p-1, connect **dmv.wt** to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the tuning weights for one prediction horizon step. If you specify fewer than p rows, the tuning weights in the final row apply for the remainder of the prediction horizon. For more information on varying weights over the prediction horizon, see "Setting Time-Varying Weights and Constraints with MPC Designer".

Dependencies

To enable this port, select the **MVRate weights** parameter.

ecr.wt — Slack variable tuning weight

scalar

To specify a run-time slack variable tuning weight, enable this input port and connect a scalar signal. If this port is disabled, the block uses the tuning weight specified in the Weights. ECR property of its controller object.

The slack variable tuning weight has no effect unless your controller object defines soft constraints whose associated ECR values are nonzero. If there are soft constraints, increasing the **ecr.wt** value makes these constraints relatively harder. The controller then places a higher priority on minimizing the magnitude of the predicted worst-case constraint violation.

Dependencies

To enable this port, select the **ECR weight** parameter.

Initial Guesses

mv.init — Initial guesses for the optimal manipulated variable solutions

vector | matrix

To specify initial guesses for the optimal manipulated variable solutions, enable this input port. If this port is disabled, the block uses the optimal control sequences calculated in the previous control interval as initial guesses.

To use the same initial guesses over the prediction horizon, connect **mv.init** to a vector signal with N_{mv} elements, where N_{mv} is the number of manipulated variables. Each element specifies the initial guess for a manipulated variable.

To vary the initial guesses over the prediction horizon from time k to time k+p-1, connect **mv.init** to a matrix signal with N_{mv} columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the initial guesses for one prediction horizon step. If you specify fewer than p rows, the guesses in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Initial guess** parameter.

x.init — Initial guesses for the optimal state variable solutions

vector | matrix

To specify initial guesses for the optimal state solutions, enable this input port. If this port is disabled, the block uses the optimal state sequences calculated in the previous control interval as initial guesses.

To use the same initial guesses over the prediction horizon, connect **x.init** to a vector signal with N_x elements, where N_x is the number of states. Each element specifies the initial guess for a state.

To vary the initial guesses over the prediction horizon from time k to time k+p-1, connect **x.init** to a matrix signal with N_x columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the initial guesses for one prediction horizon step. If you specify fewer than p rows, the guesses in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Initial guess** parameter.

e.init — Initial guess for the slack variable at the solution

nonnegative scalar

To specify an initial guess for the slack variable at the solution, enable this input port and connect a nonnegative scalar signal. If this port is disabled, the block uses an initial guess of 0.

Dependencies

To enable this port, select the **Initial guess** parameter.

Output

Required Output

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, output as a column vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables.

If the solver converges to a local optimum solution ($\mathbf{nlp.status}$ is positive), then \mathbf{mv} contains the optimal solution.

If the solver reaches the maximum number of iterations without finding an optimal solution (nlp.status is zero) and the Optimization.UseSuboptimalSolution property of the controller is:

- true, then **mv** contains the suboptimal solution
- false, then mv is the same as last mv

If the solver fails (**nlp.status** is negative), then **mv** is the same as **last_mv**.

Additional Outputs

cost — Objective function cost

nonnegative scalar

Objective function cost, output as a nonnegative scalar signal. The cost quantifies the degree to which the controller has achieved its objectives.

The cost value is only meaningful when the **nlp.status** output is nonnegative.

Dependencies

To enable this port, select the **Optimal cost** parameter.

slack — Slack variable

0 | nonnegative scalar

Slack variable, ε , used in constraint softening, output as 0 or a positive scalar value.

- $\varepsilon = 0$ All soft constraints are satisfied over the entire prediction horizon.
- $\epsilon > 0$ At least one soft constraint is violated. When more than one constraint is violated, ϵ represents the worst-case soft constraint violation (scaled by the ECR values for each constraint).

Dependencies

To enable this port, select the **Slack variable** parameter.

nlp.status — Optimization status

scalar

Optimization status, output as one of the following:

- Positive Integer Solver converged to an optimal solution
- 0 Maximum number of iterations reached without converging to an optimal solution
- Negative integer Solver failed

Dependencies

To enable this port, select the **Optimization status** parameter.

Optimal Sequences

mv.seq — Optimal manipulated variable sequence

matrix

Optimal manipulated variable sequence, returned as a matrix signal with p+1 rows and N_{mv} columns, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

The first p rows of $\mathbf{mv.seq}$ contain the calculated optimal manipulated variable values from current time k to time k+p-1. The first row of $\mathbf{mv.seq}$ contains the current manipulated variable values (output \mathbf{mv}). Since the controller does not calculate optimal control moves at time k+p, the final two rows of $\mathbf{mv.seq}$ are identical.

Dependencies

To enable this port, select the **Optimal control sequence** parameter.

x.seq — Optimal prediction model state sequence

matrix

Optimal prediction model state sequence, returned as a matrix signal with p+1 rows and N_x columns, where p is the prediction horizon and N_x is the number of states.

The first row of **x.seq** contains the current estimated state values, either from the built-in state estimator or from the custom state estimation block input $\mathbf{x}[\mathbf{k}|\mathbf{k}]$. The next p rows of **x.seq** contain the calculated optimal state values from time k+1 to time k+p.

Dependencies

To enable this port, select the **Optimal state sequence** parameter.

y.seq — Optimal output variable sequence

matrix

Optimal output variable sequence, returned as a matrix signal with p+1 rows and N_y columns, where p is the prediction horizon and N_y is the number of output variables.

The first p rows of **y.seq** contain the calculated optimal output values from current time k to time k + p-1. The first row of **y.seq** is computed based on the current estimated states and the current measured disturbances (first row of input **md**). Since the controller does not calculate optimal output values at time k+p, the final two rows of **y.seq** are identical.

Dependencies

To enable this port, select the **Optimal output sequence** parameter.

Parameters

Nonlinear MPC Controller — Controller object

nlmpc object name

You must provide an nlmpc object that defines a nonlinear MPC controller. To do so, enter the name of an nlmpc object in the MATLAB workspace.

Programmatic Use

Block Parameter: nlmpcobj **Type:** string, character vector

Default: ""

Use prediction model sample time — Flag for using the prediction model sample time on (default) | off

Select this parameter to run the controller using the same sample time as its prediction model. To use a different controller sample time, clear this parameter, and specify the sample time using the **Make block run at a different sample time** parameter.

To limit the number of decision variables and improve computational efficiency, you can run the controller with a sample time that is different from the prediction horizon. For example, consider the case of a nonlinear MPC controller running at 10 Hz. If the plant and controller sample times match, predicting plant behavior for ten seconds requires a prediction horizon of length 100, which produces a large number of decision variables. To reduce the number of decision variables, you can use a plant sample time of 1 second and a prediction horizon of length 10.

Programmatic Use

Block Parameter: UseObjectTs **Type:** string, character vector

Values: "off", "on"
Default: "on"

Delault: On

Make block run at a different sample time — Controller sample time

positive finite scalar | -1

Specify this parameter to run the controller using a different sample time from its prediction model. Setting this parameter to -1 allows the block to inherit the sample time from its parent subsystem.

Note The first element of the MV rate vector (which is the difference between the current and the last value of the manipulated variable) is normally weighted and constrained assuming that the last value of the MV occurred in the past at the sample time specified in the MPC object. When the block is executed with a different sample rate, this assumption no longer holds, therefore, in this case, you must make sure that the weights and constraints defined in the controller handle the first element of the MV rate vector correctly.

Dependencies

To enable this parameter, clear the **Use prediction model sample time** parameter.

Programmatic Use

Block Parameter: TsControl **Type:** string, character vector

Default: ""

Use MEX to speed up simulation — Flag for simulating controller use MEX function off $(default) \mid on$

Select this parameter to simulate the controller using a MEX function generated using buildMEX. Doing so reduces the simulation time of the controller. To specify the name of the MEX function, use the **Specify MEX function name** parameter.

Programmatic Use

Block Parameter: UseMEX **Type:** string, character vector

Values: "off", "on"
Default: "off"

Specify MEX function name — Controller MEX function name

string

Use this parameter to specify the name of the MEX function to use during simulation. To create the MEX function, use the buildMEX function.

Dependencies

To enable this parameter, select the **Use MEX to speed up simulation** parameter.

Programmatic Use

Block Parameter: mexname **Type:** string, character vector

Default: ""

General Tab

Measured disturbances — Add measured disturbance input port

off (default) | on

If your controller has measured disturbances, you must select this parameter to add the \mathbf{md} output port to the block.

Programmatic Use

Block Parameter: md_enabled **Type:** string, character vector

Values: "off", "on" Default: "off"

Targets for manipulated variables — Add manipulated variable target input port

off (default) | on

Select this parameter to add the **mv.target** input port to the block.

Programmatic Use

Block Parameter: mvtarget_enabled

Type: string, character vector

Values: "off", "on" Default: "off"

Model parameters — Add model parameters input port

off (default) | on

If your controller uses optional parameters, you must select this parameter to add the **params** output port to the block.

For more information on creating a parameter bus signal, see createParameterBus.

Programmatic Use

Block Parameter: param_enabled **Type:** string, character vector

Values: "off", "on"
Default: "off"

Optimal cost — Add optimal cost output port

off (default) | on

Select this parameter to add the **cost** output port to the block.

Programmatic Use

Block Parameter: cost_enabled Type: string, character vector

Values: "off", "on"
Default: "off"

Optimal control sequence — Add optimal control sequence output port

off (default) | on

Select this parameter to add the **mv.seq** output port to the block.

Programmatic Use

Block Parameter: mvseq enabled

Type: string, character vector

Values: "off", "on"
Default: "off"

Optimal state sequence — Add optimal state sequence output port

off (default) | on

Select this parameter to add the **x.seq** output port to the block.

Programmatic Use

Block Parameter: stateseq enabled

Type: string, character vector

Values: "off", "on"
Default: "off"

Optimal output sequence — Add optimal output sequence output port

off (default) | on

Select this parameter to add the **v.seq** output port to the block.

Programmatic Use

Block Parameter: ovseq_enabled **Type:** string, character vector

Values: "off", "on"

Default: "off"

Slack variable — Add slack variable output port

off (default) | on

Select this parameter to add the **slack** output port to the block.

Programmatic Use

Block Parameter: slack enabled

Type: string, character vector

Values: "off", "on"
Default: "off"

Optimization status — Add optimization status output port

off (default) | on

Select this parameter to add the **nlp.status** output port to the block.

Programmatic Use

Block Parameter: status enabled

Type: string, character vector

Values: "off", "on"
Default: "off"

Online Features Tab

Lower OV limits — Add minimum OV constraint input port

off (default) | on

Select this parameter to add the **ov.min** input port to the block.

Programmatic Use

Block Parameter: ov_min
Type: string, character vector

Values: "off", "on"
Default: "off"

Upper OV limits — Add maximum OV constraint input port

off (default) | on

Select this parameter to add the **ov.max** input port to the block.

Programmatic Use

Block Parameter: ov_max **Type:** string, character vector

Values: "off", "on"
Default: "off"

Lower MV limits — Add minimum MV constraint input port

off (default) | on

Select this parameter to add the **mv.min** input port to the block.

Programmatic Use

Block Parameter: mv_min Type: string, character vector

Values: "off", "on"
Default: "off"

Upper MV limits — Add maximum MV constraint input port

off (default) | on

Select this parameter to add the **mv.max** input port to the block.

Programmatic Use

Block Parameter: mv_max **Type:** string, character vector

Values: "off", "on"
Default: "off"

Lower MVRate limits — Add minimum MV rate constraint input port

off (default) | on

Select this parameter to add the **dmv.min** input port to the block.

Programmatic Use

Block Parameter: mvrate_min
Type: string, character vector

Values: "off", "on"
Default: "off"

Upper MVRate limits — Add maximum MV rate constraint input port

off (default) | on

Select this parameter to add the **dmv.max** input port to the block.

Programmatic Use

Block Parameter: mvrate_max
Type: string, character vector

Values: "off", "on"
Default: "off"

Lower state limits — Add minimum state constraint input port

off (default) | on

Select this parameter to add the **x.min** input port to the block.

Programmatic Use

Block Parameter: state min **Type:** string, character vector

Values: "off", "on" Default: "off"

Upper state limits — Add maximum state constraint input port

off (default) | on

Select this parameter to add the **x.max** input port to the block.

Programmatic Use

Block Parameter: state max **Type:** string, character vector

Values: "off", "on" Default: "off"

0V weights — Add OV tuning weights input port

off (default) | on

Select this parameter to add the **v.wt** input port to the block.

Programmatic Use

Block Parameter: ov weight **Type:** string, character vector Values: "off", "on"

Default: "off"

MV weights — Add MV tuning weights input port

off (default) | on

Select this parameter to add the **mv.wt** input port to the block.

Programmatic Use

Block Parameter: mv weight **Type:** string, character vector

Values: "off", "on" Default: "off"

MVRate weights — Add MV rate tuning weights input port

off (default) | on

Select this parameter to add the **dmv.wt** input port to the block.

Programmatic Use

Block Parameter: mvrate weight

Type: string, character vector Values: "off", "on"

Default: "off"

ECR weight — Add ECR tuning weight input port

off (default) | on

Select this parameter to add the **ecr.wt** input port to the block.

Block Parameter: ecr_weight **Type:** string, character vector

Values: "off", "on" Default: "off"

Initial guess — Add initial guess input ports

off (default) | on

Select this parameter to add the **mv.init**, **x.init**, and **e.init** input ports to the block.

Note By default, the Nonlinar MPC Controller block uses the calculated optimal manipulated variable and state trajectories from one control interval as the initial guesses for the next control interval.

Enable the initial guess ports only if it is necessary for your application.

Programmatic Use

Block Parameter: nlp_initialize

Type: string, character vector

Values: "off", "on"
Default: "off"

Version History

Introduced in R2018b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

Usage notes and limitations:

- The Nonlinear MPC Controller block supports generating code only for nonlinear MPC controllers that use the default fmincon solver with the SOP algorithm.
- Code generation for single-precision or fixed-point computations is not supported.
- When used for code generation, nonlinear MPC controllers do not support expressing prediction model functions, stage cost functions or constraint functions as anonymous functions.
- If your controller uses optional parameters, you must also generate code for the Bus Creator block connected to the **params** input port. To do so, place the Nonlinear MPC Controller and Bus Creator blocks within a subsystem, and generate code for that subsystem.
- The Support non-finite numbers check box in the Interface section of the Code Generation
 options, under the model Configuration Parameters dialog box, must be checked (default
 option).
- When generating code using Embedded Coder®, the **Support variable-size signals** in the **Interface** section of the **Code Generation** options, under the model **Configuration Parameters** dialog box, must be checked. By default this check box is unchecked and you must check it before generating code.

See Also

nlmpc | nlmpcmove | createParameterBus

Topics "Nonlinear MPC"

Multistage Nonlinear MPC Controller

Simulate multistage nonlinear model predictive controllers **Library:** Model Predictive Control Toolbox



Description

The Multistage Nonlinear MPC Controller block simulates a multistage nonlinear model predictive controller. At each control interval, the block computes optimal control moves by solving a nonlinear programming problem in which different cost functions and constraints are defined for different prediction steps (stages). For more information on nonlinear MPC, see "Nonlinear MPC".

To use this block, you must first create an nlmpcMultistage object in the MATLAB workspace.

Limitations

None of the Multistage Nonlinear MPC Controller block parameters are tunable.

Ports

Input

Required Inputs

x - input

vector

Current prediction model states, specified as a vector signal of length N_x , where N_x is the number of prediction model states. Since the nonlinear MPC controller does not perform state estimation, you must either measure or estimate the current prediction model states at each control interval.

last_mv — Control signals used in the plant at the previous control interval vector

Control signals used in plant at previous control interval, specified as a vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables.

Note Connect **last_mv** to the MV signals actually applied to the plant in the previous control interval. Typically, these MV signals are the values generated by the controller, though sometimes they can come from a different source. For example, if your controller is offline and running in tracking mode, (that is, the controller output is not driving the plant), then feeding the actual plant input to **last_mv** can help achieve bumpless transfer when the controller is switched back online.

Additional Inputs

md — input

row vector | matrix

If your controller prediction model has measured disturbances you must enable this port and connect to it a row vector or matrix signal.

To use the same measured disturbance values across the prediction horizon, connect \mathbf{md} to a row vector signal with N_{md} elements, where N_{md} is the number of manipulated variables. Each element specifies the value for a measured disturbance.

To vary the disturbances over the prediction horizon (previewing) from time k to time k+p, connect **md** to a matrix signal with N_{md} columns and up to p+1 rows. Here, k is the current time and p is the prediction horizon. Each row contains the disturbances for one prediction horizon step. If you specify fewer than p+1 rows, the final disturbances are used for the remaining steps of the prediction horizon.

Dependencies

To enable this port, select the **Measured disturbances** parameter.

state.param — Optional parameters

vector

If your controller uses optional parameters in its prediction model, enable this input port, and connect a vector signal with N_{pm} elements, where N_{pm} is the number of state parameters (equal to the Model.ParameterLength property of the nlmpcMultistage controller object). The controller passes these parameters to its model state transition and state Jacobian functions.

If your controller does not use optional parameters, you must disable the **state.param** port.

Dependencies

To enable this port, select the **StateFcn parameters** parameter.

stage.param — Optional parameters

vector

If your controller uses optional parameters in any stage cost or constraint function, enable this input port, and connect a vector signal with N_{pv} elements, where N_{pv} is the total number of parameters for all stage functions, and is equal to sum(Stages.ParameterLength). The parameters for all stages are stacked in the parameter vector as follows.

```
[parameter vector for stage 1;
 parameter vector for stage 2;
 ...
 parameter vector for stage p+1;
]
```

At each stage, the controller passes the relevant parameter vector to the stage cost and constraint functions active at that stage.

If your controller does not use optional parameters, you must disable the **stage.param** port. For more information, see nlmpcMultistage and nlmpcmove.

Dependencies

To enable this port, select the **Stacked stage parameters** parameter.

Online Constraints

mv.min — Minimum manipulated variable constraints

vector | matrix

To specify run-time minimum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the ManipulatedVariables. Min property of its controller object.

To use the same bounds over the prediction horizon, connect **mv.min** to a row vector signal with N_{mv} elements, where N_{mv} is the number of outputs. Each element specifies the lower bound for a manipulated variable.

To vary the bounds over the prediction horizon from time k to time k+p-1, connect **mv.min** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Lower MV limits** parameter.

mv.max — Maximum manipulated variable constraints

vector | matrix

To specify run-time maximum manipulated variable constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the ManipulatedVariables. Max property of its controller object.

To use the same bounds over the prediction horizon, connect **mv.max** to a row vector signal with N_{mv} elements, where N_{mv} is the number of outputs. Each element specifies the upper bound for a manipulated variable.

To vary the bounds over the prediction horizon from time k to time k+p-1, connect **mv.max** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Upper MV limits** parameter.

dmv.min — Minimum manipulated variable rate constraints

vector | matrix

To specify run-time minimum manipulated variable rate constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the ManipulatedVariable.RateMin property of its controller object. **dmv.min** bounds must be nonpositive.

To use the same bounds over the prediction horizon, connect **dmv.min** to a row vector signal with N_{mv} elements, where N_{mv} is the number of outputs. Each element specifies the lower bound for a manipulated variable rate of change.

To vary the bounds over the prediction horizon from time k to time k+p-1, connect **dmv.min** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Lower MVRate limits** parameter.

dmv.max — Maximum manipulated variable rate constraints

vector | matrix

To specify run-time maximum manipulated variable rate constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the ManipulatedVariables.RateMax property of its controller object. dmv.max bounds must be

manipulated variables. RateMax property of its controller object. **dmv.max** bounds must be nonnegative.

To use the same bounds over the prediction horizon, connect **dmv.max** to a row vector signal with N_{mv} elements, where N_{mv} is the number of outputs. Each element specifies the upper bound for a manipulated variable rate of change.

To vary the bounds over the prediction horizon from time k to time k+p-1, connect **dmv.max** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Upper MVRate limits** parameter.

x.min — Minimum state constraints

vector | matrix

To specify run-time minimum state constraints, enable this input port. If this port is disabled, the block uses the lower bounds specified in the States.Min property of its controller object.

To use the same bounds over the prediction horizon, connect **x.min** to a row vector signal with N_x elements, where N_x is the number of outputs. Each element specifies the lower bound for a state.

To vary the bounds over the prediction horizon from time k+1 to time k+p, connect **x.min** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Lower state limits** parameter.

x.max — Maximum state constraints

vector | matrix

To specify run-time maximum state constraints, enable this input port. If this port is disabled, the block uses the upper bounds specified in the States. Max property of its controller object.

To use the same bounds over the prediction horizon, connect **x.max** to a row vector signal with N_x elements, where N_x is the number of outputs. Each element specifies the upper bound for a state.

To vary the bounds over the prediction horizon from time k+1 to time k+p, connect **x.max** to a matrix signal with N_y columns and up to p rows. Here, k is the current time and p is the prediction horizon. Each row contains the bounds for one prediction horizon step. If you specify fewer than p rows, the bounds in the final row apply for the remainder of the prediction horizon.

Dependencies

To enable this port, select the **Upper state limits** parameter.

Others

x.terminal — Terminal state

vector

Terminal state, specified as a vector signal of length $N_{\rm x}$. To specify desired terminal state constraints, enable this input port. To specify desired terminal states at run-time via this input port, you must specify finite values in the TerminalState field of the Model property of the nlmpcMultistage object that is passed as a parameter to the block. Specify inf for the states that you do not need to constrain to a terminal value. At run time, the block ignores any values in the input signal that correspond to inf values in the object. If you do not specify any terminal value condition in the nlmpcMultistage object, the signal at this input port is ignored at runtime.

If this port is not enabled the terminal state constraint (if present) does not change at run time.

Dependencies

To enable this port, select the **Terminal state** parameter.

z0 — Initial guesses for the decision variables vector

vector

To specify initial guesses for the decision variable vector, enable this input port. If this port is disabled, the block uses the decision variable sequences calculated in the previous control interval as initial guesses. Good initial guesses are important since they help the solver to converge to a solution faster.

z0 is a column vector of length equal to the sum of the lengths of all the decision variable vectors for each stage. The initial guesses must be stacked as follows.

```
[state vector guess for stage 1;
manipulated variable vector guess for stage 1;
manipulated variable vector rate guess for stage 1; % if used
slack variable vector guess for stage 1; % if used
state vector guess for stage 2;
manipulated variable vector guess for stage 2;
manipulated variable vector rate guess for stage 2; % if used
slack variable vector guess for stage 2; % if used
...
state vector guess for stage p;
manipulated variable vector guess for stage p;
manipulated variable vector rate guess for stage p; % if used
slack variable vector guess for stage p; % if used
state vector guess for stage p+1;
slack variable vector guess for stage p+1;
slack variable vector guess for stage p+1;
```

For more information, see nlmpcMultistage and nlmpcmove.

Dependencies

To enable this port, select the **Initial guess** parameter.

Output

Required Output

mv — Optimal manipulated variable control action

column vector

Optimal manipulated variable control action, output as a column vector signal of length N_{mv} , where N_{mv} is the number of manipulated variables.

If the solver converges to a local optimum solution (**nlp.status** is positive), then **mv** contains the optimal solution.

If the solver reaches the maximum number of iterations without finding an optimal solution (**nlp.status** is zero) and the Optimization.UseSuboptimalSolution property of the controller is true, then **mv** contains the suboptimal solution, otherwise, **mv** is the same as **last mv**.

If the solver fails (**nlp.status** is negative), then **mv** is the same as **last mv**.

Additional Outputs

cost — Objective function cost

nonnegative scalar

Objective function cost, output as a nonnegative scalar signal. The cost quantifies the degree to which the controller has achieved its objectives.

The cost value is meaningful only when the **nlp.status** output is nonnegative.

Dependencies

To enable this port, select the **Optimal cost** parameter.

slack — Stacked slack variables vector

nonnegative vector

Stacked slack variables vector, used in constraint softening. If all elements are zero, then all soft constraints are satisfied over the entire prediction horizon. If any element is greater than zero, then at least one soft constraint is violated.

The slack variable vector for all stages are stacked as follows.

```
[slack variable vector for stage 1; % if used
    slack variable vector for stage 2; % if used
    ...
    slack variable vector for stage p+1; % if used
]
```

nlp.status — Optimization status

scalar

Optimization status, output as one of the following:

- Positive Integer Solver converged to an optimal solution
- 0 Maximum number of iterations reached without converging to an optimal solution
- Negative integer Solver failed

Dependencies

To enable this port, select the **Optimization status** parameter.

Optimal Sequences

mv.seq — Optimal manipulated variable sequence

matrix

Optimal manipulated variable sequence, returned as a matrix signal with p+1 rows and N_{mv} columns, where p is the prediction horizon and N_{mv} is the number of manipulated variables.

The first p rows of $\mathbf{mv.seq}$ contain the calculated optimal manipulated variable values from current time k to time k+p-1. The first row of $\mathbf{mv.seq}$ contains the current manipulated variable values (output \mathbf{mv}). Since the controller does not calculate optimal control moves at time k+p, the final two rows of $\mathbf{mv.seq}$ are identical.

Dependencies

To enable this port, select the **Optimal control sequence** parameter.

x.seg — Optimal prediction model state sequence

matrix

Optimal prediction model state sequence, returned as a matrix signal with p+1 rows and N_{χ} columns, where p is the prediction horizon and N_{χ} is the number of states.

The first row of **x.seq** contains the current estimated state values, either from the built-in state estimator or from the custom state estimation block input $\mathbf{x}[\mathbf{k}|\mathbf{k}]$. The next p rows of **x.seq** contain the calculated optimal state values from time k+1 to time k+p.

Dependencies

To enable this port, select the **Optimal state sequence** parameter.

Parameters

Multistage Nonlinear MPC Controller - Controller object

nlmpcMultistage object name

You must provide an nlmpcMultistage object that defines a nonlinear MPC controller. To do so, enter the name of an nlmpc object in the MATLAB workspace.

Programmatic Use

Block Parameter: nlmpcobj **Type:** string, character vector

Default: ""

Use prediction model sample time — Flag for using the prediction model sample time on (default) | off

Select this parameter to run the controller using the same sample time as its prediction model. To use a different controller sample time, clear this parameter, and specify the sample time using the **Make block run at a different sample time** parameter.

To limit the number of decision variables and improve computational efficiency, you can run the controller with a sample time that is different from the prediction horizon. For example, consider the case of a nonlinear MPC controller running at 10 Hz. If the plant and controller sample times match, predicting plant behavior for ten seconds requires a prediction horizon of length 100, which produces a large number of decision variables. To reduce the number of decision variables, you can use a plant sample time of 1 second and a prediction horizon of length 10.

Programmatic Use

Block Parameter: UseObjectTs **Type:** string, character vector

Values: "off", "on"
Default: "on"

Make block run at a different sample time — Controller sample time

positive finite scalar | -1

Specify this parameter to run the controller using a different sample time from its prediction model. Setting this parameter to -1 allows the block to inherit the sample time from its parent subsystem.

Note The first element of the MV rate vector (which is the difference between the current and the last value of the manipulated variable) is normally weighted and constrained assuming that the last value of the MV occurred in the past at the sample time specified in the MPC object. When the block is executed with a different sample rate, this assumption no longer holds, therefore, in this case, you must make sure that the weights and constraints defined in the controller handle the first element of the MV rate vector correctly.

Dependencies

To enable this parameter, clear the **Use prediction model sample time** parameter.

Programmatic Use

Block Parameter: TsControl **Type:** string, character vector

Default: ""

Use MEX to speed up simulation — Flag for simulating controller use MEX function off (default) | on

Select this parameter to simulate the controller using a MEX function generated using buildMEX. Doing so reduces the simulation time of the controller. To specify the name of the MEX function, use the **Specify MEX function name** parameter.

Programmatic Use

Block Parameter: UseMEX **Type:** string, character vector

Values: "off", "on"
Default: "off"

Specify MEX function name — Controller MEX function name

string

Use this parameter to specify the name of the MEX function to use during simulation. To create the MEX function, use the buildMEX function.

Dependencies

To enable this parameter, select the Use MEX to speed up simulation parameter.

Programmatic Use

Block Parameter: mexname **Type:** string, character vector

Default: ""

General Tab

Measured disturbances — Add measured disturbance input port

off (default) | on

If your controller has measured disturbances, you must select this parameter to add the **md** output port to the block.

Programmatic Use

Block Parameter: md_enabled Type: string, character vector

Values: "off", "on"
Default: "off"

StateFcn parameter — Add state function parameters input port

off (default) | on

If your prediction model uses optional parameters, you must select this parameter to add the **state.param** input port to the block.

Programmatic Use

Block Parameter: stateparam enabled

Type: string, character vector

Values: "off", "on"
Default: "off"

Stacked stage parameters — Add stage functions parameter input port

off (default) | on

If your cost or constraint functions use parameters at any stage, you must select this parameter to add the **stage.param** input port to the block.

Programmatic Use

Block Parameter: stageparam_enabled

Type: string, character vector

Values: "off", "on"
Default: "off"

Optimal cost — Add optimal cost output port

off (default) | on

Select this parameter to add the **cost** output port to the block.

Block Parameter: cost enabled **Type:** string, character vector

Values: "off", "on" Default: "off"

Optimal control sequence — Add optimal control sequence output port

off (default) | on

Select this parameter to add the **mv.seq** output port to the block.

Programmatic Use

Block Parameter: mvseq enabled **Type:** string, character vector

Values: "off", "on" Default: "off"

Optimal state sequence — Add optimal state sequence output port

off (default) | on

Select this parameter to add the **x.seq** output port to the block.

Programmatic Use

Block Parameter: stateseg enabled

Type: string, character vector

Values: "off", "on" Default: "off"

Slack variable — Add slack variable output port

off (default) | on

Select this parameter to add the **slack** output port to the block.

Programmatic Use

Block Parameter: slack enabled

Type: string, character vector

Values: "off", "on" Default: "off"

Optimization status — Add optimization status output port

off (default) | on

Select this parameter to add the **nlp.status** output port to the block.

Programmatic Use

Block Parameter: status enabled

Type: string, character vector

Values: "off", "on" Default: "off"

Online Features Tab

Lower MV limits — Add minimum MV constraint input port

off (default) | on

Select this parameter to add the **mv.min** input port to the block.

Block Parameter: mv_min
Type: string, character vector

Values: "off", "on" Default: "off"

Upper MV limits — Add maximum MV constraint input port

off (default) | on

Select this parameter to add the **mv.max** input port to the block.

Programmatic Use

Block Parameter: mv_max
Type: string, character vector

Values: "off", "on"
Default: "off"

Lower MVRate limits — Add minimum MV rate constraint input port

off (default) | on

Select this parameter to add the **dmv.min** input port to the block.

Programmatic Use

Block Parameter: mvrate_min
Type: string, character vector

Values: "off", "on"
Default: "off"

Upper MVRate limits — Add maximum MV rate constraint input port

off (default) | on

Select this parameter to add the **dmv.max** input port to the block.

Programmatic Use

Block Parameter: mvrate_max
Type: string, character vector

Values: "off", "on"
Default: "off"

Lower state limits — Add minimum state constraint input port

off (default) | on

Select this parameter to add the **x.min** input port to the block.

Programmatic Use

Block Parameter: state_min Type: string, character vector

Values: "off", "on"
Default: "off"

Upper state limits — Add maximum state constraint input port

off (default) | on

Select this parameter to add the **x.max** input port to the block.

Block Parameter: state_max
Type: string, character vector

Values: "off", "on"
Default: "off"

Terminal state — Terminal State

off (default) | on

Select this parameter to add the **x.terminal** input port to the block.

Programmatic Use

Block Parameter: terminal state

Type: string, character vector

Values: "off", "on"
Default: "off"

Initial guess — Add initial guess input port

off (default) | on

Select this parameter to add the **z0** input port to the block.

Note By default, the Nonlinar MPC Controller block uses the calculated optimal states, manipulated variables, and slack variables from one control interval as initial guesses for the next control interval.

Enable the initial guess port only if you need it for your application.

Programmatic Use

Block Parameter: nlp initialize

Type: string, character vector

Values: "off", "on"
Default: "off"

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

Usage notes and limitations:

- The Multistage Nonlinear MPC Controller block supports generating code only for multistage nonlinear MPC controllers that use the default fmincon solver with the SQP algorithm.
- Code generation for single-precision or fixed-point computations is not supported.
- When used for code generation, nonlinear MPC controllers do not support expressing prediction model functions, stage cost functions, or constraint functions as anonymous functions.
- In the Configuration Parameters dialog box, on the **Code Generation > Interface** pane, you must select the following parameters.

- **Support non-finite numbers** This parameter is selected by default.
- **Support variable-size signals** when using Embedded Coder This parameter is not selected by default.

See Also

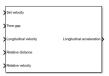
nlmpcMultistage|nlmpcmove

Topics

"Nonlinear MPC"

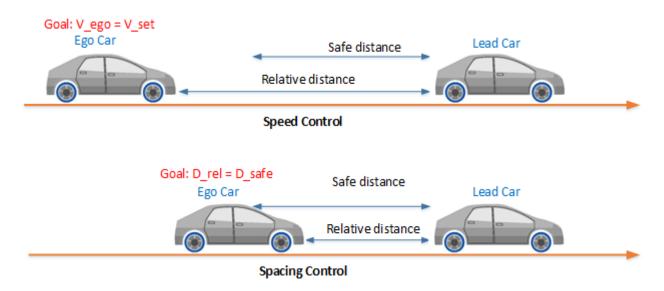
Adaptive Cruise Control System

Simulate adaptive cruise control using model predictive controller **Library:** Model Predictive Control Toolbox / Automated Driving



Description

The Adaptive Cruise Control System block simulates an adaptive cruise control (ACC) system that tracks a set velocity and maintains a safe distance from a lead vehicle by adjusting the longitudinal acceleration of an ego vehicle. The block computes optimal control actions while satisfying safe distance, velocity, and acceleration constraints using model predictive control (MPC).



To customize your controller, for example to use advanced MPC features or modify controller initial conditions, click **Create ACC subsystem**.

Ports

Input

Set velocity — Ego vehicle velocity setpoint

nonnegative scalar

Ego vehicle velocity setpoint in m/s. When there is no lead vehicle, the controller tracks this velocity.

Time gap — Safe time gap

nonnegative scalar

Safe time gap in seconds between the lead vehicle and the ego vehicle. This time gap is used to calculate the minimum safe following distance constraint. For more information, see "Safe Following Distance" on page 4-120.

Longitudinal velocity — Ego vehicle velocity

nonnegative scalar

Ego vehicle velocity in m/s.

Relative distance — Distance between lead vehicle and ego vehicle

positive scalar

Distance in meters between lead vehicle and ego vehicle. To calculate this signal, subtract the ego vehicle position from the lead vehicle position.

Relative velocity — Velocity difference between lead vehicle and ego vehicle scalar

Velocity difference in meters per second between lead vehicle and ego vehicle. To calculate this signal, subtract the ego vehicle velocity from the lead vehicle velocity.

Minimum longitudinal acceleration — Minimum ego vehicle acceleration negative scalar

Minimum ego vehicle longitudinal acceleration constraint in m/s². Use this input port when the minimum acceleration varies at run time.

Dependencies

To enable this port, select **Use external source** for the **Minimum longitudinal acceleration** parameter.

$\begin{tabular}{lll} \textbf{Maximum longitudinal acceleration} &-& \textbf{Maximum ego vehicle acceleration} \\ &-& \textbf{positive scalar} \\ \end{tabular}$

Maximum ego vehicle longitudinal acceleration constraint in m/s². Use this input port when the maximum acceleration varies at run time.

Dependencies

To enable this port, select **Use external source** for the **Maximum longitudinal acceleration** parameter.

Enable optimization — Controller optimization enable signal scalar

Controller optimization enable signal. When this signal is:

- Nonzero, the controller performs optimization calculations and generates a Longitudinal acceleration control signal.
- Zero, the controller does not perform optimization calculations. In this case, the Longitudinal
 acceleration output signal remains at the value it had when the optimization was disabled. The
 controller continues to update its internal state estimates.

Dependencies

To enable this port, select the **Use external signal to enable or disable optimization** parameter.

External control signal — Longitudinal acceleration applied to ego vehicle scalar

Actual longitudinal acceleration in m/s^2 applied to the ego vehicle. The controller uses this signal to estimate the ego vehicle model states. Use this input port when the control signal applied to the ego vehicle does not match the optimal control signal computed by the model predictive controller. This mismatch can occur when, for example:

- The Adaptive Cruise Control System is not the active controller. Maintaining an accurate state estimate when the controller is not active prevents bumps in the control signal when the controller becomes active.
- The acceleration actuator fails and does not provide the correct control signal to the ego vehicle.

Dependencies

To enable this port, select the **Use external control signal for bumpless transfer between ACC and other controllers** parameter.

Output

$\label{longitudinal} \textbf{Longitudinal acceleration} - \textbf{Acceleration control signal}$

scalar

Acceleration control signal in m/s² generated by the controller.

Parameters

Parameters Tab

Ego Vehicle Model

Linear model from longitudinal acceleration to longitudinal velocity — Ego vehicle model

tf(1,[0.5,1,0]) (default) | LTI model | linear System Identification Toolbox model

The linear model from the ego vehicle longitudinal acceleration to its longitudinal velocity, specified as an LTI model or a linear System Identification Toolbox model. The controller creates its internal predictive model by augmenting the ego vehicle dynamic model.

Programmatic Use

Block Parameter: EgoModel
Type: string, character vector
Default: "tf(1,[0.5,1,0])"

Initial condition for longitudinal velocity — Initial velocity of the ego vehicle model

20 (default) | nonnegative scalar

Initial velocity in m/s of the ego vehicle model, which can differ from the actual ego vehicle initial velocity.

This value is used to configure the initial conditions of the model predictive controller. For more information, see "Initial Conditions" on page 4-120.

Programmatic Use

Block Parameter: InitialEgoVelocity

Type: string, character vector

Default: "20"

Default spacing — Minimum spacing to lead vehicle

10 (default) | nonnegative scalar

Minimum spacing in meters between the lead vehicle and the ego vehicle. This value corresponds to the target relative distance between the ego and lead vehicles when the ego vehicle velocity is zero.

This value is used to calculate the:

- Minimum safe following distance. For more information, see "Safe Following Distance" on page 4-120.
- Controller initial conditions. For more information, see "Initial Conditions" on page 4-120.

Programmatic Use

Block Parameter: DefaultSpacing

Type: string, character vector

Default: "10"

Maximum velocity — Maximum longitudinal velocity

50 (default) | positive scalar

Maximum ego vehicle longitudinal velocity in m/s.

Programmatic Use

Block Parameter: MaxVelocity
Type: string, character vector

Default: "50"

Adaptive Cruise Controller Constraints

Minimum longitudinal acceleration — Minimum ego vehicle acceleration

-3 (default) | negative scalar

Minimum ego vehicle longitudinal acceleration constraint in m/s².

If the minimum acceleration varies over time, add the **Minimum longitudinal acceleration** input port to the block by selecting **Use external source**.

Programmatic Use

Block Parameter: MinAcceleration

Type: string, character vector

Default: "-3"

Maximum longitudinal acceleration — Maximum ego vehicle acceleration

2 (default) | nonnegative scalar

Maximum ego vehicle longitudinal acceleration constraint in m/s².

If the maximum acceleration varies over time, add the **Maximum longitudinal acceleration** input port to the block by selecting **Use external source**.

Block Parameter: MaxAcceleration

Type: string, character vector

Default: "2"

Model Predictive Controller Settings

Sample time — Controller sample time

0.1 (default) | positive scalar

Controller sample time in seconds.

Programmatic Use

Block Parameter: Ts

Type: string, character vector

Default: "0.1"

Prediction horizon — Controller prediction horizon

10 (default) | positive integer

Controller prediction horizon steps. The controller prediction time is the product of the sample time and the prediction horizon.

Programmatic Use

Block Parameter: PredictionHorizon

Type: string, character vector

Default: "30"

Controller behavior — Closed-loop controller performance

0.5 (default) | scalar between 0 and 1

Closed-loop controller performance. The default parameter value provides a balanced controller design. Specifying a:

- Smaller value produces a more robust controller with smoother control actions.
- Larger value produces a more aggressive controller with a faster response time.

When you modify this parameter, the change is applied to the controller immediately.

Programmatic Use

Block Parameter: ControllerBehavior

Type: string, character vector

Default: "0.5"

Block Tab

Use suboptimal solution — Apply suboptimal solution after specified number of iterations

off (default) | on

Configure the controller to apply a suboptimal solution after a specified maximum number of iterations, which guarantees the worst-case execution time for your controller.

For more information, see "Suboptimal QP Solution".

Dependencies

After selecting this parameter, specify the **Maximum iteration number** parameter.

Programmatic Use

Block Parameter: suboptimal **Type:** string, character vector

Default: "off"

Maximum iteration number — Maximum optimization iterations

10 (default) | positive integer

Maximum number of controller optimization iterations.

Dependencies

To enable this parameter, select the **Use suboptimal solution** parameter.

Programmatic Use

Block Parameter: maxiter **Type:** string, character vector

Default: "10"

Use external signal to enable or disable optimization — Add port for enabling optimization

off (default) | on

To add the **Enable optimization** input port to the block, select this parameter.

Programmatic Use

Block Parameter: optmode **Type:** string, character vector

Default: "off"

Use external signal for bumpless transfer between ACC and other controllers — ${\bf Add}$ external control signal input port

off (default) | on

Select this parameter to add the **External control signal** input port to the block.

Programmatic Use

Block Parameter: trackmode **Type:** string, character vector

Default: "off"

Create ACC subsystem — Create custom controller

button

Generate a custom ACC subsystem, which you can modify for your application. The configuration data for the custom controller is exported to the MATLAB workspace as a structure.

You can modify the custom controller subsystem to:

- Modify default MPC settings or use advanced MPC features.
- Modify the default controller initial conditions.
- Use different application settings, such as a custom safe following distance definition.

Algorithms

Safe Following Distance

By default, the model predictive controller computes the safe following distance constraint; that is, the minimum relative distance between the lead and ego vehicle, as:

$$D_R = D_S + G_T * V_E$$

Here:

- D_S is the **Default spacing** parameter.
- G_T is the **Time gap** input signal.
- V_E is the **Longitudinal velocity** input signal.

To define a different safe following distance constraint, create a custom cruise control system by, on the **Block** tab, clicking **Create ACC subsystem**.

Initial Conditions

By default, the model predictive controller assumes the following initial conditions:

- Longitudinal velocity of both the ego vehicle and the lead vehicle equal the **Initial condition for longitudinal velocity** parameter value.
- Ego vehicle longitudinal acceleration is zero.
- Relative distance between the lead vehicle and ego vehicle is:

$$D_R = D_S + G_T * V_E$$

Here:

- D_S is the **Default spacing** parameter.
- G_T is the time gap and is assumed to be 1.4.
- V_E is the **Initial longitudinal velocity** parameter.

If the initial conditions in your model do not match these conditions, the **Longitudinal acceleration** output can exhibit an initial bump at the start of the simulation.

To modify the controller initial conditions to match your simulation, create a custom cruise control system by, on the **Block** tab, clicking **Create ACC subsystem**.

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

PLC Code Generation

Generate Structured Text code using Simulink® PLC Coder™.

See Also

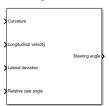
Blocks

MPC Controller | Path Following Control System | Lane Keeping Assist System

Topics "Automated Driving Using Model Predictive Control"

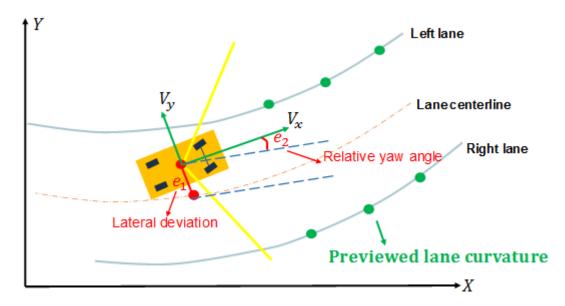
Lane Keeping Assist System

Simulate lane-keeping assistance using adaptive model predictive controller **Library:** Model Predictive Control Toolbox / Automated Driving



Description

The Lane Keeping Assist System block simulates a lane keeping assist (LKA) system that keeps an ego vehicle traveling along the center of a straight or curved road by adjusting the front steering angle. The controller reduces the lateral deviation and relative yaw angle of the ego vehicle with respect to the lane centerline. The block computes optimal control actions while satisfying steering angle constraints using adaptive model predictive control (MPC).



To customize your controller, for example to use advanced MPC features or modify controller initial conditions, click **Create LKA subsystem**.

Ports

Input

Curvature — Road curvature

scalar | vector

Road curvature, specified as 1/R, where R is the radius of the curve in meters.

The road curvature is:

- Positive when the road curves toward the positive Y axis of the global coordinate system.
- Negative when the road curves toward the negative Y axis of the global coordinate system.
- · Zero for a straight road.

The controller models the road curvature as a measured disturbance with previewing. You can specify the curvature as a:

- Scalar signal Specify the curvature for the current control interval. The controller uses this curvature value across the prediction horizon.
- Vector signal with length less than or equal to the **Prediction Horizon** parameter Specify the current and predicted curvature values across the prediction horizon. If the length of the vector is less than the prediction horizon, then the controller uses the final curvature value in the vector for the remainder of the prediction horizon.

Longitudinal velocity — Ego vehicle velocity

nonnegative scalar

Ego vehicle velocity in m/s.

Lateral deviation — Ego vehicle lateral deviation

scalar

Ego vehicle lateral deviation in meters from the centerline of the lane. The lateral deviation e_1 is positive when the ego vehicle is to the right of the centerline and negative when the ego vehicle is to the left of the centerline.

Relative yaw angle — Angle from lane centerline

scalar

Ego vehicle longitudinal axis angle in radians from the centerline of the lane, defined as:

$$e_2 = \theta_e - \theta_c$$

Here, θ_e is the ego vehicle angle and θ_c is the centerline angle, with both angles defined in the global coordinate frame.

Minimum steering angle — Minimum front steering angle

scalar

Minimum front steering angle constraint in radians. Use this input port when the minimum steering angle varies at run time.

Dependencies

To enable this port, select corresponding **Use external source** parameter.

Maximum steering angle — Maximum front steering angle

scalar

Maximum front steering angle constraint in radians. Use this input port when the maximum steering angle varies at run time.

Dependencies

To enable this port, select corresponding **Use external source** parameter.

Enable optimization — Controller optimization enable signal scalar

Controller optimization enable signal. When this signal is:

- Nonzero, the controller performs optimization calculations and generates a **Steering angle** control signal.
- Zero, the controller does not perform optimization calculations. In this case, the **Steering angle** output signal remains at the value it had when the optimization was disabled. The controller continues to update its internal state estimates.

Dependencies

To enable this port, select the **Use external signal to enable or disable optimization** parameter.

External control signal — Steering angle applied to ego vehicle scalar

Actual steering angle in radians applied to the ego vehicle. The controller uses this signal to estimate the ego vehicle model states. Use this input port when the control signal applied to the ego vehicle does not match the optimal control signal computed by the model predictive controller. This mismatch can occur when, for example:

- The Lane Keeping Assist System is not the active controller. Maintaining an accurate state estimate when the controller is not active prevents bumps in the control signal when the controller becomes active.
- The steering actuator fails and does not provide the correct control signal to the ego vehicle.

Dependencies

To enable this port, select the **Use external control signal for bumpless transfer between PFC** and other controllers parameter.

Vehicle dynamics matrix A — State matrix of ego vehicle predictive model square matrix

State matrix of ego vehicle predictive model. The number of rows in the state matrix corresponds to the number of states in the predictive model. This matrix must be square.

The ego vehicle predictive model defined by **Vehicle dynamics matrix A**, **Vehicle dynamics matrix B**, and **Vehicle dynamics matrix C** must be minimal.

Dependencies

To enable this port, select the **Use vehicle model** parameter.

Vehicle dynamics matrix B — Input-to-state matrix of ego vehicle predictive model column vector

Input-to-state matrix of ego vehicle predictive model. The number of rows in this signal must match the number of rows in $\bf Vehicle\ dynamics\ matrix\ A$.

The ego vehicle predictive model defined by **Vehicle dynamics matrix A**, **Vehicle dynamics matrix B**, and **Vehicle dynamics matrix C** must be minimal.

Dependencies

To enable this port, select the Use vehicle model parameter.

Vehicle dynamics matrix C — State-to-output matrix of ego vehicle predictive model matrix with two rows

State-to-output matrix of ego vehicle predictive model. The number of columns in this signal must match the number of rows in **Vehicle dynamics matrix A**.

The ego vehicle predictive model defined by **Vehicle dynamics matrix A**, **Vehicle dynamics matrix B**, and **Vehicle dynamics matrix C** must be minimal.

Dependencies

To enable this port, select the **Use vehicle model** parameter.

Output

Steering angle — Front steering angle control signal

scalar

Front steering angle control signal in radians generated by the controller. The front steering angle is the angle of the front tires from the longitudinal axis of the vehicle. The steering angle is positive towards the positive lateral axis of the ego vehicle.

Parameters

Parameters Tab

Ego Vehicle

Use vehicle parameters — Define ego vehicle model using vehicle properties on (default) | off

Select this parameter to define the ego vehicle model used by the MPC controller by specifying properties of the ego vehicle. The ego vehicle model is the linear model from the front steering angle to the lateral velocity and yaw angle rate. For more information, see "Ego Vehicle Predictive Model" on page 4-132.

To define the vehicle model, specify the following block parameters:

- Total mass
- Yaw moment of inertia
- Longitudinal distance from center of gravity to front tires
- Longitudinal distance from center of gravity to rear tires
- Cornering stiffness of front tires
- Cornering stiffness of rear tires

For more information on the ego vehicle model, see "Ego Vehicle Predictive Model" on page 4-132.

Selecting this parameter clears the **Use vehicle model** parameter.

Programmatic Use

Block Parameter: ModelType **Type:** string, character vector

Default: "Use vehicle parameters"

Use vehicle model — Define ego vehicle model using state-space matrices

off (default) | on

Select this parameter to define the state-space matrices of the ego vehicle model used by the MPC controller. This model is the linear model from the front steering angle in radians to the lateral velocity in meters per second and yaw angle rate in radians per second. For more information on the ego vehicle model, see "Ego Vehicle Predictive Model" on page 4-132.

To define the initial internal model, specify the A, B, and C state-space matrices. The internal model must be a minimal realization with no direct feedthrough, and the dimensions of A, B, and C must be consistent.

Typically, the ego vehicle steering model is velocity-dependent, and therefore, it varies over time. To update the internal model at run time, use the **Vehicle dynamics A**, **Vehicle dynamics B**, and **Vehicle dynamics C** input ports.

Selecting this parameter clears the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: ModelType **Type:** string, character vector

Default: "Use vehicle parameters"

Total mass — Ego vehicle mass

1575 (default) | positive scalar

Ego vehicle mass in kg.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: VehicleMass **Type:** string, character vector

Default: "1575"

Yaw moment of inertia — Moment of inertia about the ego vehicle vertical axis

2875 (default) | positive scalar

Moment of inertia about the ego vehicle vertical axis in Kg·m².

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: VehicleYawInertia

Type: string, character vector

Default: "2875"

Longitudinal distance from center of gravity to front tires — Distance from the ego vehicle center of mass to its front tires

1.2 (default) | positive scalar

Distance from the ego vehicle center of mass to its front tires in meters, measured along the longitudinal axis of the vehicle.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: LengthToFront **Type:** string, character vector

Default: "1.2"

Longitudinal distance from center of gravity to rear tires — Distance from the ego vehicle center of mass to its rear tires

1.6 (default) | positive scalar

Distance from the ego vehicle center of mass to its rear tires in meters, measured along the longitudinal axis of the vehicle.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: LengthToRear Type: string, character vector

Default: "1.6"

Cornering stiffness of front tires — Front tire stiffness

19000 (default) | positive scalar

Front tire stiffness in N/rad, defined as the relationship between the side force on the front tires and the angle of the tires to the longitudinal axis of the vehicle.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: FrontTireStiffness

Type: string, character vector

Default: "19000"

Cornering stiffness of rear tires — Reartire stiffness

33000 (default) | positive scalar

Rear tire stiffness in N/rad, defined as the relationship between the side force on the rear tires and the angle of the tires to the longitudinal axis of the vehicle.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Block Parameter: RearTireStiffness

Type: string, character vector

Default: "33000"

A — Initial state matrix of ego vehicle predictive model

square matrix

Initial state matrix of ego vehicle predictive model. The number of rows in the state matrix corresponds to the number of states in the predictive model. This matrix must be square.

The initial ego vehicle predictive model defined by **A**, **B**, and **C** must be minimal.

Typically, the ego vehicle model varies over time. To update the state matrix at run time, use the **Vehicle dynamics A** input port.

Dependencies

To enable this parameter, select the **Use vehicle model** parameter.

Programmatic Use

Block Parameter: EgoModelMatrixA

Type: string, character vector

Default: "[-4.4021 ,-12.4603;1.3913,-5.1868]"

B — Initial input-to-state matrix of ego vehicle predictive model

column vector

Initial input-to-state matrix of ego vehicle predictive model. The number of rows in this parameter must match the number of rows in \mathbf{A} .

The initial ego vehicle predictive model defined by A, B, and C must be minimal.

Typically, the ego vehicle model varies over time. To update the input-to-state matrix at run time, use the **Vehicle dynamics B** input port.

Dependencies

To enable this parameter, select the **Use vehicle model** parameter.

Programmatic Use

Block Parameter: EgoModelMatrixB

Type: string, character vector Default: "[24.1270;15.8609]"

C — Initial state-to-output matrix of ego vehicle predictive model

matrix with two rows

Initial state-to-output matrix of ego vehicle predictive model. The number of columns in this parameter must match the number of rows in $\bf A$.

The initial ego vehicle predictive model defined by A, B, and C must be minimal.

Typically, the ego vehicle model varies over time. To update the state-to-output matrix at run time, use the $\bf Vehicle\ dynamics\ C$ input port.

Dependencies

To enable this parameter, select the **Use vehicle model** parameter.

Programmatic Use

Block Parameter: EgoModelMatrixC

Type: string, character vector **Default:** "[1,0;0,1]"

Initial longitudinal velocity — Initial velocity of the ego vehicle

15 (default) | positive scalar

Initial velocity of the ego vehicle model when the lane-keeping assist is enabled in m/s. This velocity can differ from the actual ego vehicle initial velocity.

Note A very small initial velocity, for example eps, can produce a nonminimal realization for the controller plant model, causing an error. To prevent this error, set the initial velocity to a larger value, for example 1e-3.

Programmatic Use

Block Parameter: InitialLongVel

Type: string, character vector

Default: "15"

Transport lag between model inputs and outputs — Total transport lag in ego vehicle model

0 (default) | nonnegative scalar

Total transport lag, τ , in the ego vehicle model in seconds. This lag includes actuator, sensor, and communication lags. For each input-output channel, the transport lag is approximated by:

$$\frac{1}{\tau s + 1}$$

Programmatic Use

Block Parameter: TransportLag **Type:** string, character vector

Default: "0"

Lane Keeping Controller Constraints

Minimum steering angle — Minimum front steering angle

-0.26 (default) | scalar between -pi/2 and pi/2

Minimum front steering angle constraint in radians.

If the minimum steering angle varies over time, add the **Minimum steering angle** input port to the block by selecting **Use external source**.

Dependencies

This parameter must be less than the **Maximum steering angle** parameter.

Block Parameter: MinSteering **Type:** string, character vector

Default: "-0.26"

Maximum steering angle — Maximum front steering angle

0.26 (default) | scalar between -pi/2 and pi/2

Maximum front steering angle constraint in radians.

If the maximum steering angle varies over time, add the **Maximum steering angle** input port to the block by selecting **Use external source**.

Dependencies

This parameter must be greater than the **Minimum steering angle** parameter.

Programmatic Use

Block Parameter: MaxSteering **Type:** string, character vector

Default: "0.26"

Model Predictive Controller Settings

Sample time — Controller sample time

0.1 (default) | positive scalar

Controller sample time in seconds.

Programmatic Use

Block Parameter: Ts

Type: string, character vector

Default: "0.1"

Prediction horizon — Controller prediction horizon

10 (default) | positive integer

Controller prediction horizon steps. The controller prediction time is the product of the sample time and the prediction horizon.

Programmatic Use

Block Parameter: PredictionHorizon

Type: string, character vector

Default: "30"

Controller behavior — Closed-loop controller performance

0.5 (default) | scalar between 0 and 1

Closed-loop controller performance. The default parameter value provides a balanced controller design. Specifying a:

- Smaller value produces a more robust controller with smoother control actions.
- Larger value produces a more aggressive controller with a faster response time.

When you modify this parameter, the change is applied to the controller immediately.

Block Parameter: ControllerBehavior

Type: string, character vector

Default: "0.5"

Block Tab

Use suboptimal solution — Apply suboptimal solution after specified number of iterations

off (default) | on

Configure the controller to apply a suboptimal solution after a specified maximum number of iterations, which guarantees the worst-case execution time for your controller.

For more information, see "Suboptimal QP Solution".

Dependencies

After selecting this parameter, specify the **Maximum iteration number** parameter.

Programmatic Use

Block Parameter: suboptimal **Type:** string, character vector

Default: "off"

Maximum iteration number — Maximum optimization iterations

10 (default) | positive integer

Maximum number of controller optimization iterations.

Dependencies

To enable this parameter, select the **Use suboptimal solution** parameter.

Programmatic Use

Block Parameter: maxiter **Type:** string, character vector

Default: "10"

Use external signal to enable or disable optimization — Add port for enabling optimization

off (default) | on

To add the **Enable optimization** input port to the block, select this parameter.

Programmatic Use

Block Parameter: optmode **Type:** string, character vector

Default: "off"

Use external signal for bumpless transfer between LKA and other controllers — Add external control signal input port

off (default) | on

To add the **External control signal** input port to the block, select this parameter.

Block Parameter: trackmode **Type:** string, character vector

Default: "off"

Create LKA subsystem — Create custom controller

button

Generate a custom LKA subsystem, which you can modify for your application. The controller configuration data for the custom controller is exported to the MATLAB workspace as a structure.

You can modify the custom controller subsystem to:

- Modify default MPC settings or use advanced MPC features.
- Modify the default controller initial conditions.

Algorithms

Ego Vehicle Predictive Model

The default ego vehicle predictive model is the following state-space model:

$$A = \begin{bmatrix} -2(C_F + C_R)/m/V_X & -V_X - 2(C_F L_F - C_R L_R)/m/V_X \\ -2(C_F L_F - C_R L_R)/I_Z/V_X & -2(C_F L_F^2 + C_R L_R^2)/I_Z/V_X \end{bmatrix}$$

$$B = 2C_F \begin{bmatrix} 1/m \\ L_F/I_Z \end{bmatrix}$$

$$C = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$D = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Here:

- V_X is the longitudinal velocity of the car. At the start of the simulation, this velocity is equal to the **Initial condition for longitudinal velocity** parameter. At run time, this velocity is equal to the **Longitudinal velocity** input signal.
- *m* is the **Total mass** parameter.
- I_Z is the **Yaw moment of inertia** parameter.
- L_F is the **Longitudinal distance from center of gravity to front tires** parameter.
- L_R is the **Longitudinal distance from center of gravity to rear tires** parameter.
- C_F is the **Cornering stiffness of front tires** parameter.
- C_R is the **Cornering stiffness of rear tires** parameter.

The input to this model is the steering angle in radians, and the outputs are the lateral velocity in meters per second and yaw angle rate in radians per second.

To define a different ego vehicle predictive model, select the **Use vehicle model** parameter, and specify the initial state-space model. Then, specify the run-time values of the state-space matrices using the **Vehicle dynamics A**, **Vehicle dynamics B**, and **Vehicle dynamics C** input signals.

The controller creates its internal predictive model by augmenting the ego vehicle dynamic model. The augmented model includes the road curvature as a measured disturbance input signal.

Initial Conditions

By default, the model predictive controller assumes the following initial conditions for the ego vehicle:

- Longitudinal velocity is equal to the **Initial longitudinal velocity** parameter.
- Lateral velocity is zero.
- · Steering angle is zero.
- Yaw angle rate is zero.

If the initial conditions in your model do not match these conditions, the **Steering angle** output can exhibit an initial bump at the start of the simulation.

To modify the controller initial conditions to match your simulation, create a custom lane-keeping control system by, on the **Block** tab, clicking **Create LKA subsystem**.

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

PLC Code Generation

Generate Structured Text code using Simulink® PLC Coder™.

See Also

Blocks

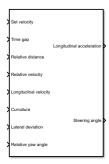
Adaptive MPC Controller | Adaptive Cruise Control System | Path Following Control System

Topics

"Automated Driving Using Model Predictive Control"

Path Following Control System

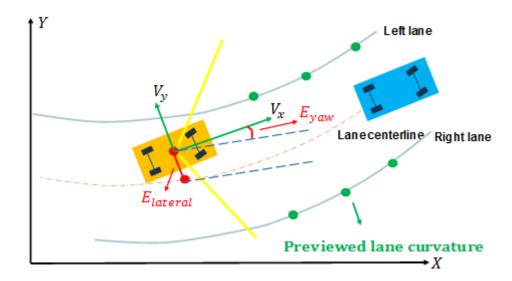
Simulate path-following control using adaptive model predictive controller **Library:** Model Predictive Control Toolbox / Automated Driving



Description

The Path Following Control System block simulates a path-following control (PFC) system that keeps an ego vehicle traveling along the center of a straight or curved road while tracking a set velocity and maintaining a safe distance from a lead vehicle. To do so, the controller adjusts both the longitudinal acceleration and front steering angle of the ego vehicle. The block computes optimal control actions while satisfying safe distance, velocity, acceleration, and steering angle constraints using adaptive model predictive control (MPC).

This block combines the capabilities of the Lane Keeping Assist System and Adaptive Cruise Control System blocks into a single controller.



To customize your controller, for example to use advanced MPC features or modify controller initial conditions, click **Create PFC subsystem**.

Ports

Input

Set velocity — Ego vehicle velocity setpoint

nonnegative scalar

Ego vehicle velocity setpoint in m/s. When there is no lead vehicle, the controller tracks this velocity.

Time gap — Safe time gap

nonnegative scalar

Safe time gap in seconds between the lead vehicle and the ego vehicle. This time gap is used to calculate the minimum safe following distance constraint. For more information, see "Safe Following Distance" on page 4-149.

Relative distance — Distance between lead vehicle and ego vehicle

positive scalar

Distance in meters between lead vehicle and ego vehicle. To calculate this signal, subtract the ego vehicle position from the lead vehicle position.

Relative velocity — Velocity difference between lead vehicle and ego vehicle scalar

Velocity difference in meters per second between lead vehicle and ego vehicle. To calculate this signal, subtract the ego vehicle velocity from the lead vehicle velocity.

Longitudinal velocity — Ego vehicle velocity

nonnegative scalar

Ego vehicle velocity in m/s.

Curvature — Road curvature

scalar | vector

Road curvature, specified as 1/R, where R is the radius of the curve in meters.

The road curvature is:

- Positive when the road curves toward the positive Y axis of the global coordinate system.
- Negative when the road curves toward the negative Y axis of the global coordinate system.
- Zero for a straight road.

The controller models the road curvature as a measured disturbance with previewing. You can specify the curvature as a:

- Scalar signal Specify the curvature for the current control interval. The controller uses this curvature value across the prediction horizon.
- Vector signal with length less than or equal to the **Prediction Horizon** parameter Specify the current and predicted curvature values across the prediction horizon. If the length of the vector is less than the prediction horizon, then the controller uses the final curvature value in the vector for the remainder of the prediction horizon.

Lateral deviation — Ego vehicle lateral deviation

scalar

Ego vehicle lateral deviation in meters from the centerline of the lane. The lateral deviation e_1 is positive when the ego vehicle is to the right of the centerline and negative when the ego vehicle is to the left of the centerline.

Relative yaw angle — Angle from lane centerline

scalar

Ego vehicle longitudinal axis angle in radians from the centerline of the lane, defined as:

$$e_2 = \theta_e - \theta_c$$

Here, θ_e is the ego vehicle angle and θ_c is the centerline angle, with both angles defined in the global coordinate frame.

Minimum longitudinal acceleration — Minimum ego vehicle acceleration

scalar

Minimum ego vehicle longitudinal acceleration constraint in m/s². Use this input port when the minimum acceleration varies at run time.

Dependencies

To enable this port, select corresponding **Use external source** parameter.

Maximum longitudinal acceleration — Maximum ego vehicle acceleration

scalar

Maximum ego vehicle longitudinal acceleration constraint in m/s². Use this input port when the maximum acceleration varies at run time.

Dependencies

To enable this port, select corresponding **Use external source** parameter.

Minimum steering angle — Minimum front steering angle

scalar

Minimum front steering angle constraint in radians. Use this input port when the minimum steering angle varies at run time.

Dependencies

To enable this port, select corresponding **Use external source** parameter.

Maximum steering angle — Maximum front steering angle

scalar

Maximum front steering angle constraint in radians. Use this input port when the maximum steering angle varies at run time.

Dependencies

To enable this port, select corresponding **Use external source** parameter.

Enable optimization — Controller optimization enable signal

scalar

Controller optimization enable signal. When this signal is:

- Nonzero, the controller performs optimization calculations and generates the **Longitudinal** acceleration and **Steering angle** control signals.
- Zero, the controller does not perform optimization calculations. In this case, the **Longitudinal acceleration** and **Steering angle** output signals remain at the values they had when the optimization was disabled. The controller continues to update its internal state estimates.

Dependencies

To enable this port, select the **Use external signal to enable or disable optimization** parameter.

External control signal — Control signals applied to ego vehicle vector of length two

Actual control signals applied to the ego vehicle. The first element of this signal is the longitudinal acceleration in m/s^2 , and the second element is the steering angle in radians. The controller uses these signals to estimate the ego vehicle model states. Use this input port when the control signals applied to the ego vehicle do not match the optimal control signals computed by the model predictive controller. This mismatch can occur when, for example:

- The Path Following Control System is not the active controller. Maintaining an accurate state estimate when the controller is not active prevents bumps in the control signals when the controller becomes active.
- The steering or acceleration actuator fails and does not provide the correct control signal to the ego vehicle.

Dependencies

To enable this port, select the **Use external control signal for bumpless transfer between PFC and other controllers** parameter.

Vehicle dynamics matrix A — State matrix of ego vehicle predictive model square matrix

State matrix of ego vehicle predictive model. The number of rows in the state matrix corresponds to the number of states in the predictive model. This matrix must be square.

The ego vehicle predictive model defined by **Vehicle dynamics matrix A**, **Vehicle dynamics matrix B**, and **Vehicle dynamics matrix C** must be minimal.

Dependencies

To enable this port, select the **Use vehicle model** parameter.

Vehicle dynamics matrix B — Input-to-state matrix of ego vehicle predictive model matrix with two columns

Input-to-state matrix of ego vehicle predictive model. The number of rows in this signal must match the number of rows in **Vehicle dynamics matrix A**.

The ego vehicle predictive model defined by **Vehicle dynamics matrix A**, **Vehicle dynamics matrix B**, and **Vehicle dynamics matrix C** must be minimal.

Dependencies

To enable this port, select the **Use vehicle model** parameter.

Vehicle dynamics matrix C — State-to-output matrix of ego vehicle predictive model matrix with three rows

State-to-output matrix of ego vehicle predictive model. The number of columns in this signal must match the number of rows in **Vehicle dynamics matrix A**.

The ego vehicle predictive model defined by **Vehicle dynamics matrix A**, **Vehicle dynamics matrix B**, and **Vehicle dynamics matrix C** must be minimal.

Dependencies

To enable this port, select the **Use vehicle model** parameter.

Output

Longitudinal acceleration — Acceleration control signal

scalar

Acceleration control signal in m/s² generated by the controller.

Steering angle — Front steering angle control signal

scalar

Front steering angle control signal in radians generated by the controller. The front steering angle is the angle of the front tires from the longitudinal axis of the vehicle. The steering angle is positive towards the positive lateral axis of the ego vehicle.

Parameters

Parameters Tab

Ego Vehicle

Use vehicle parameters — Define ego vehicle model using vehicle properties on (default) | off

Select this parameter to define the ego vehicle model used by the MPC controller by specifying properties of the ego vehicle. The ego vehicle model is the linear model from the longitudinal acceleration and front steering angle to the longitudinal velocity, lateral velocity, and yaw angle rate.

To define the vehicle model, specify the following block parameters:

- Total mass
- · Yaw moment of inertia
- Longitudinal distance from center of gravity to front tires
- Longitudinal distance from center of gravity to rear tires
- Cornering stiffness of front tires
- Cornering stiffness of rear tires
- Longitudinal acceleration tracking time constant

For more information on the ego vehicle model, see "Ego Vehicle Predictive Model" on page 4-147

Selecting this parameter clears the **Use vehicle model** parameter.

Programmatic Use

Block Parameter: ModelType **Type:** string, character vector

Default: "Use vehicle parameters"

Use vehicle model — Define ego vehicle model using state-space matrices

off (default) | on

Select this parameter to define the state-space matrices of the ego vehicle model used by the MPC controller. The ego vehicle model is the linear model from the longitudinal acceleration and front steering angle to the longitudinal velocity, lateral velocity, and yaw angle rate.

To define the initial internal model, specify the A, B, and C state-space matrices. The internal model must be a minimal realization with no direct feedthrough, and the dimensions of A, B, and C must be consistent.

Typically, the ego vehicle model is velocity-dependent, and therefore, it varies over time. To update the internal model at run time, use the **Vehicle dynamics A**, **Vehicle dynamics B**, and **Vehicle dynamics C** input ports.

For more information on the ego vehicle model, see "Ego Vehicle Predictive Model" on page 4-147

Selecting this parameter clears the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: ModelType **Type:** string, character vector

Default: "Use vehicle parameters"

Total mass — Ego vehicle mass

1575 (default) | positive scalar

Ego vehicle mass in kg.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: VehicleMass **Type:** string, character vector

Default: "1575"

Yaw moment of inertia — Moment of inertia about the ego vehicle vertical axis

2875 (default) | positive scalar

Moment of inertia about the ego vehicle vertical axis in $Kg \cdot m^2$.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Block Parameter: VehicleYawInertia

Type: string, character vector

Default: "2875"

Longitudinal distance from center of gravity to front tires — Distance from the ego vehicle center of mass to its front tires

1.2 (default) | positive scalar

Distance from the ego vehicle center of mass to its front tires in meters, measured along the longitudinal axis of the vehicle.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: LengthToFront **Type:** string, character vector

Default: "1.2"

Longitudinal distance from center of gravity to rear tires — Distance from the ego vehicle center of mass to its rear tires

1.6 (default) | positive scalar

Distance from the ego vehicle center of mass to its rear tires in meters, measured along the longitudinal axis of the vehicle.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: LengthToRear **Type:** string, character vector

Default: "1.6"

Cornering stiffness of front tires — Front tire stiffness

19000 (default) | positive scalar

Front tire stiffness in N/rad, defined as the relationship between the side force on the front tires and the angle of the tires to the longitudinal axis of the vehicle.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: FrontTireStiffness

Type: string, character vector

Default: "19000"

Cornering stiffness of rear tires — Reartire stiffness

33000 (default) | positive scalar

Rear tire stiffness in N/rad, defined as the relationship between the side force on the rear tires and the angle of the tires to the longitudinal axis of the vehicle.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: RearTireStiffness

Type: string, character vector

Default: "33000"

Longitudinal acceleration tracking time constant — Time constant for acceleration tracking

0.5 (default) | positive scalar

Time constant for tracking longitudinal acceleration, specified in seconds.

Dependencies

To enable this parameter, select the **Use vehicle parameters** parameter.

Programmatic Use

Block Parameter: AccelTimeConstant

Type: string, character vector

Default: "0.5"

A — Initial state matrix of ego vehicle predictive model

square matrix

Initial state matrix of ego vehicle predictive model. The number of rows in the state matrix corresponds to the number of states in the predictive model. This matrix must be square.

The initial ego vehicle predictive model defined by **A**, **B**, and **C** must be minimal.

Typically, the ego vehicle model varies over time. To update the state matrix at run time, use the **Vehicle dynamics A** input port.

Dependencies

To enable this parameter, select the **Use vehicle model** parameter.

Programmatic Use

Block Parameter: EgoModelMatrixA

Type: string, character vector

Default: "[-4.4021 ,-12.4603;1.3913,-5.1868]"

B — Initial input-to-state matrix of ego vehicle predictive model

matrix with two columns

Initial input-to-state matrix of ego vehicle predictive model. The number of rows in this parameter must match the number of rows in $\bf A$.

The initial ego vehicle predictive model defined by **A**, **B**, and **C** must be minimal.

Typically, the ego vehicle model varies over time. To update the input-to-state matrix at run time, use the **Vehicle dynamics B** input port.

Dependencies

To enable this parameter, select the **Use vehicle model** parameter.

Block Parameter: EgoModelMatrixB

Type: string, character vector Default: "[24.1270;15.8609]"

C — Initial state-to-output matrix of ego vehicle predictive model

matrix with three rows

Initial state-to-output matrix of ego vehicle predictive model. The number of columns in this parameter must match the number of rows in \mathbf{A} .

The initial ego vehicle predictive model defined by A, B, and C must be minimal.

Typically, the ego vehicle model varies over time. To update the state-to-output matrix at run time, use the **Vehicle dynamics C** input port.

Dependencies

To enable this parameter, select the **Use vehicle model** parameter.

Programmatic Use

Block Parameter: EgoModelMatrixC

Type: string, character vector **Default:** "[1,0;0,1]"

Initial longitudinal velocity — Initial velocity of the ego vehicle model

15 (default) | nonnegative scalar

Initial velocity of the ego vehicle model in m/s, which can differ from the actual ego vehicle initial velocity.

This value is used to configure the initial conditions of the model predictive controller. For more information, see "Initial Conditions" on page 4-149.

Note A very small initial velocity, for example eps, can produce a nonminimal realization for the controller plant model, causing an error. To prevent this error, set the initial velocity to a larger value, for example 1e-3.

Programmatic Use

Block Parameter: InitialLongVel

Type: string, character vector

Default: "15"

Transport lag between model inputs and outputs — Total transport lag in ego vehicle model

0 (default) | nonnegative scalar

Total transport lag, τ , in the ego vehicle model in seconds. This lag includes actuator, sensor, and communication lags. For each input-output channel, the transport lag model is:

$$\frac{1}{\tau s + 1}$$

Block Parameter: TransportLag **Type:** string, character vector

Default: "0"

Spacing Control

Maintain safe distance between lead vehicle and ego vehicle — Enable spacing control

on (default) | off

To configure the safe following distance, set the **Default spacing** parameter. For more information on the safe following distance used by the controller, see "Safe Following Distance" on page 4-149.

Programmatic Use

Block Parameter: spaceCtrl **Type:** string, character vector

Default: "on"

Default spacing — Minimum spacing to lead vehicle

10 (default) | nonnegative scalar

Minimum spacing in meters between the lead vehicle and the ego vehicle. This value corresponds to the target relative distance between the ego and lead vehicles when the ego vehicle velocity is zero.

This value is used to calculate the:

- Minimum safe following distance. For more information, see "Safe Following Distance" on page 4-149
- Controller initial conditions. For more information, see "Initial Conditions" on page 4-149.

Dependencies

To enable this parameter, select the **Maintain safe distance between lead vehicle and ego vehicle** parameter.

Programmatic Use

Block Parameter: DefaultSpacing

Type: string, character vector

Default: "10"

Controller Tab

Path Following Controller Constraints

Minimum steering angle — Minimum front steering angle

-0.26 (default) | scalar between -pi/2 and pi/2

Minimum front steering angle constraint in radians.

If the minimum steering angle varies over time, add the **Minimum steering angle** input port to the block by selecting **Use external source**.

Dependencies

This parameter must be less than the **Maximum steering angle** parameter.

Block Parameter: MinSteering **Type:** string, character vector

Default: "-0.26"

Maximum steering angle — Maximum front steering angle

0.26 (default) | scalar between -pi/2 and pi/2

Maximum front steering angle constraint in radians.

If the maximum steering angle varies over time, add the **Maximum steering angle** input port to the block by selecting **Use external source**.

Dependencies

This parameter must be greater than the **Minimum steering angle** parameter.

Programmatic Use

Block Parameter: MaxSteering **Type:** string, character vector

Default: "0.26"

Minimum longitudinal acceleration — Minimum ego vehicle acceleration

-3 (default) | scalar

Minimum ego vehicle longitudinal acceleration constraint in m/s².

If the minimum acceleration varies over time, add the **Minimum longitudinal acceleration** input port to the block by selecting **Use external source**.

Programmatic Use

Block Parameter: MinAcceleration

Type: string, character vector

Default: "-3"

Maximum longitudinal acceleration — Maximum ego vehicle acceleration

2 (default) | scalar

Maximum ego vehicle longitudinal acceleration constraint in m/s².

If the maximum acceleration varies over time, add the **Maximum longitudinal acceleration** input port to the block by selecting **Use external source**.

Programmatic Use

Block Parameter: MaxAcceleration

Type: string, character vector

Default: "2"

Model Predictive Controller Settings

Sample time — Controller sample time

0.1 (default) | positive scalar

Controller sample time in seconds.

Programmatic Use
Block Parameter: Ts

Type: string, character vector

Default: "0.1"

Prediction horizon — Controller prediction horizon

10 (default) | positive integer

Controller prediction horizon steps. The controller prediction time is the product of the sample time and the prediction horizon.

Programmatic Use

Block Parameter: PredictionHorizon

Type: string, character vector

Default: "30"

Control horizon — Controller control horizon

3 (default) | positive integer | vector of positive integers

Controller control horizon, specified as one of the following:

- Positive integer less than or equal to the **Prediction horizon** parameter. In this case, the controller computes m free control moves occurring at times k through k+m-1, and holds the controller output constant for the remaining prediction horizon steps from k+m through k+p-1. Here, k is the current control interval.
- Vector of positive integers, $[m_1, m_2, ...]$, where the sum of the integers equals the **Prediction horizon** parameter. In this case, the controller computes M blocks of free moves, where M is the length of the control horizon vector. The first free move applies to times k through $k+m_1-1$, the second free move applies from time $k+m_1$ through $k+m_1+m_2-1$, and so on. Using block moves can improve the robustness of your controller.

Programmatic Use

Block Parameter: PredictionHorizon

Type: string, character vector

Default: "30"

Controller Behavior

Weight on velocity tracking — Tuning weight for longitudinal velocity tracking

0.1 (default) | positive scalar

Tuning weight for longitudinal velocity tracking. To produce smaller velocity-tracking errors, increase this weight.

Programmatic Use

Block Parameter: LongWeight **Type:** string, character vector

Default: "0.1"

Weight on lateral error — Tuning weight for lateral error

1 (default) | positive scalar

Tuning weight for lateral error. To produce smaller lateral errors, increase this weight.

Programmatic Use

Block Parameter: LateralWeight

Type: string, character vector

Default: "1"

Weight on change of longitudinal acceleration — Tuning weight for change in longitudinal acceleration

0.1 (default) | positive scalar

Tuning weight for changes in longitudinal acceleration. To produce less-aggressive vehicle acceleration, increase this weight.

Programmatic Use

Block Parameter: AccelRateWeight

Type: string, character vector

Default: "0.1"

Weight on change of steering angle — Tuning weight for change in steering angle

0.1 (default) | positive scalar

Tuning weight for changes in steering angle. To produce less-aggressive steering angle changes, increase this weight.

Programmatic Use

Block Parameter: SteerRateWeight

Type: string, character vector

Default: "0.1"

Block Tab

Use suboptimal solution — Apply suboptimal solution after specified number of iterations

off (default) | on

Configure the controller to apply a suboptimal solution after a specified maximum number of iterations, which guarantees the worst-case execution time for your controller.

For more information, see "Suboptimal QP Solution".

Dependencies

After selecting this parameter, specify the **Maximum iteration number** parameter.

Programmatic Use

Block Parameter: suboptimal **Type:** string, character vector

Default: "off"

Maximum iteration number — Maximum optimization iterations

10 (default) | positive integer

Maximum number of controller optimization iterations.

Dependencies

To enable this parameter, select the **Use suboptimal solution** parameter.

Programmatic Use

Block Parameter: maxiter **Type:** string, character vector

Default: "10"

Use external signal to enable or disable optimization — Add port for enabling optimization

off (default) | on

To add the **Enable optimization** input port to the block, select this parameter.

Programmatic Use

Block Parameter: optmode **Type:** string, character vector

Default: "off"

Use external signal for bumpless transfer between PFC and other controllers — Add external control signal input port

off (default) | on

To add the **External control signal** input port to the block, select this parameter.

Programmatic Use

Block Parameter: trackmode **Type:** string, character vector

Default: "off"

Create PFC subsystem — Create custom controller

button

Generate a custom PFC subsystem, which you can modify for your application. The configuration data for the custom controller is exported to the MATLAB workspace as a structure.

You can modify the custom controller subsystem to:

- Modify default MPC settings or use advanced MPC features.
- Modify the default controller initial conditions.
- Use different application settings, such as a custom safe following distance definition.

Algorithms

Ego Vehicle Predictive Model

The default ego vehicle predictive model for path-following control is the combination of two statespace models, one for adaptive cruise control and one for lane keeping.

Adaptive Cruise Control Predictive Model

The predictive state-space model for adaptive cruise control is:

$$A_1 = \begin{bmatrix} -1/\tau & 0 \\ 1 & 0 \end{bmatrix}$$

$$B_1 = \begin{bmatrix} 1/\tau \\ 0 \end{bmatrix}$$

$$C_1 = \begin{bmatrix} 0 & 1 \end{bmatrix}$$

$$D_1 = 0$$

Here, τ is the **Longitudinal acceleration tracking time constant** parameter.

The input to this model is the longitudinal acceleration in m/s^2 , and the output is the longitudinal velocity in meters per second.

Lane-Keeping Predictive Model

The predictive state-space model for lane keeping is:

$$\begin{split} A_2 &= \begin{bmatrix} -2(C_F + C_R)/m/V_X & -V_X - 2(C_F L_F - C_R L_R)/m/V_X \\ -2(C_F L_F - C_R L_R)/I_Z/V_X & -2\left(C_F L_F^2 + C_R L_R^2\right)/I_Z/V_X \end{bmatrix} \\ B_2 &= 2C_F \begin{bmatrix} 1/m \\ L_F/I_Z \end{bmatrix} \\ C_2 &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \\ D_2 &= \begin{bmatrix} 0 \\ 0 \end{bmatrix} \end{split}$$

Here:

- V_X is the longitudinal velocity of the car. At the start of the simulation, this velocity is equal to the **Initial condition for longitudinal velocity** parameter. At run time, this velocity is equal to the **Longitudinal velocity** input signal.
- *m* is the **Total mass** parameter.
- I_Z is the **Yaw moment of inertia** parameter.
- L_F is the Longitudinal distance from center of gravity to front tires parameter.
- L_R is the **Longitudinal distance from center of gravity to rear tires** parameter.
- C_F is the **Cornering stiffness of front tires** parameter.
- C_R is the Cornering stiffness of rear tires parameter.

The input to this model is the steering angle in radians. The outputs are the lateral velocity in meters per second and yaw angle rate in radians per second.

Combined Path-Following Predictive Model

The Path Following Control System block combines these models as follows:

$$A = \begin{bmatrix} A_1 & 0 \\ 0 & A_2 \end{bmatrix}$$

$$B = \begin{bmatrix} B_1 & 0 \\ 0 & B_2 \end{bmatrix}$$

$$C = \begin{bmatrix} C_1 & 0 \\ 0 & C_2 \end{bmatrix}$$

$$D = \begin{bmatrix} D_1 & 0 \\ 0 & D_2 \end{bmatrix}$$

The inputs to this combined model are the longitudinal acceleration in m/s^2 and steering angle in radians. The outputs are the longitudinal velocity in meters per second, lateral velocity in meters per second, and yaw angle rate in radians per second.

The controller creates its internal predictive model by augmenting the ego vehicle dynamic model. The augmented model includes the road curvature as a measured disturbance input signal.

Define a Custom Model

To define a different ego vehicle predictive model, select the **Use vehicle model** parameter, and specify the initial state-space model. Then, specify the run-time values of the state-space matrices using the **Vehicle dynamics A**, **Vehicle dynamics B**, and **Vehicle dynamics C** input signals.

Safe Following Distance

When the **Maintain safe distance between lead vehicle and ego vehicle** parameter is selected, the model predictive controller computes the safe following distance constraint; that is, the minimum relative distance between the lead and ego vehicle, as:

$$D_R = D_S + G_T * V_E$$

Here:

- D_S is the **Default spacing** parameter.
- G_T is the **Time gap** input signal.
- V_E is the **Longitudinal velocity** input signal.

To define a different safe following distance constraint, create a custom path-following control system by, on the **Block** tab, clicking **Create PFC subsystem**.

Initial Conditions

By default, the model predictive controller assumes the following initial conditions for the ego vehicle:

- Longitudinal velocity is equal to the **Initial longitudinal velocity** parameter.
- Longitudinal acceleration is zero.
- · Lateral velocity is zero.
- Steering angle is zero.
- · Yaw angle rate is zero.

When the **Maintain safe distance between lead vehicle and ego vehicle** parameter is selected, the controller assumes the following additional initial conditions:

- The lead vehicle longitudinal velocity is equal to the **Initial longitudinal velocity** parameter.
- · Relative distance between the lead vehicle and ego vehicle is:

$$D_R = D_S + G_T * V_E$$

Here:

• D_S is the **Default spacing** parameter.

- G_T is the time gap and is assumed to be 1.4.
- V_E is the **Initial longitudinal velocity** parameter.

If the initial conditions in your model do not match these conditions, the **Steering angle** and **Longitudinal acceleration** outputs can exhibit initial bumps at the start of the simulation.

To modify the controller initial conditions to match your simulation, create a custom path-following control system by, on the **Block** tab, clicking **Create PFC subsystem**.

Version History

Introduced in R2019a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

PLC Code Generation

Generate Structured Text code using Simulink® PLC Coder™.

See Also

Blocks

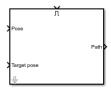
Vehicle Path Planner System | Adaptive Cruise Control System | Lane Keeping Assist System

Topics

"Automated Driving Using Model Predictive Control"

Vehicle Path Planner System

Plan collision-free path from initial pose to target pose **Library:** Model Predictive Control Toolbox



Description

The Vehicle Path Planner System block simulates a vehicle path planner (VPP) system that plans a collision-free trajectory from an initial pose to a target pose using a multistage nonlinear MPC controller. You can use this block to plan a path for a vehicle, such as a vehicle entering and exiting a parking spot or a robot moving in a warehouse.

Once you plan a path, you can have the vehicle track the path using a path-following control system.

To customize your controller, for example to modify the controller cost function or change the controller initial conditions, click **Create VPP subsystem**.

Ports

Input

Pose — Initial vehicle pose

three-element row vector

Specify the initial vehicle pose as the vector signal $[x_0, y_0, \theta_0]$, where:

- (x_0, y_0) is the initial position for the center of the vehicle rear axle.
- θ_0 is the initial vehicle yaw angle.

Target Pose — Target vehicle pose

three-element row vector

Specify the target vehicle pose as the vector signal $[x_t \ y_t \ \theta_t]$, where:

- (x_t, y_t) is the target position for the center of the vehicle rear axle.
- θ_t is the initial vehicle yaw angle.

Enable — **Enable** planning

logical scalar

To plan a path using the current pose, target pose, and obstacles, enable the path planner by setting this signal to a positive value.

When planning is complete, set the enable signal to zero, which resets the nonlinear MPC controller.

The time for which the path planner block is enabled must be:

- Longer than the worst-case execution time of the planner. To guarantee a worst-case execution time, configure the planning controller to apply a suboptimal solution after a specified maximum number of iterations by selecting the **Use suboptimal solution** parameter.
- Shorter than the sample time of the controller, as specified using the **Sample time** parameter.

Obstacles — List of obstacles

five-column matrix

Specify obstacle information as a matrix with N rows, where N is equal to the **Number of obstacles** parameter. Each row contains the following information for an obstacle in the order $[X \ Y \ \Phi \ L \ W]$:

- (X, Y) Position, specified in meters
- Φ Yaw angle, specified in radians
- *L* Length, specified in meters
- W Width, specified in meters

Dependencies

To enable this port, select the corresponding **Use external source** parameter.

Velocity range — Velocity range

two-element vector

Vehicle velocity range in meters per second, specified as the two-element row vector $[V_{min} V_{max}]$, where:

- V_{min} is the minimum vehicle velocity.
- V_{max} is the maximum vehicle velocity.

Dependencies

To enable this port, select the corresponding **Use external source** parameter.

Steering angle range — Front steering angle range

two-element vector

Front steering angle range in radians, specified as the two-element row vector $[\psi_{min} \psi_{max}]$, where:

- ψ_{min} is the minimum steering angle.
- ψ_{max} is the maximum steering angle.

The front steering angle is the angle between the front tires and the longitudinal axis of the vehicle. The steering angle is positive towards the positive lateral axis of the ego vehicle.

Dependencies

To enable this port, select the corresponding **Use external source** parameter.

Output

Path — Planned vehicle path

three-column matrix

Planned vehicle path, output as a three column matrix. Each row contains one vehicle pose [$x y \theta$] along the vehicle path, where:

- (x, y) is the position for the center of the vehicle rear axle.
- θ is the vehicle yaw angle.

Exitflag — Optimization status

integer

The optimization status of the nonlinear MPC controller, output as an integer as follows:

- Positive Optimal solution found
- 0 Maximum number of optimization iterations reached, solution might not be optimal
- Negative Infeasible optimization problem

Dependencies

To enable this port, select the **Optimization status** parameter.

Parameters

Parameters Tab

Length — Vehicle length

4.7 (default) | nonnegative scalar

Vehicle length, specified in meters.

Programmatic Use

Block Parameter: egoLength **Type:** string, character vector

Default: "4.7"

Width - Vehicle width

1.8 (default) | nonnegative scalar

Vehicle width, specified in meters.

Programmatic Use

Block Parameter: egoWidth **Type:** string, character vector

Default: "1.8"

Wheelbase — Distance between front and rear axles

2.8 (default) | nonnegative scalar

The distance between the front and rear axles, specified in meters.

Programmatic Use

Block Parameter: wheelbase **Type:** string, character vector

Default: "2.8"

Center to rear axle — Distance from center of vehicle to rear axle

1.4 (default) | nonnegative scalar

The longitudinal distance from the center of the vehicle to the rear axle, specified in meters.

Block Parameter: dist2Center **Type:** string, character vector

Default: "1.4"

Number of obstacles — Number of obstacles in environment

0 (default) | nonnegative integer

The number of obstacles in the environment.

Programmatic Use

Block Parameter: num0bs **Type:** string, character vector

Default: "0"

Obstacle list — Obstacles in environment

zeros (1.5) (default) | five-column matrix

Specify obstacle information as a matrix with N rows, where N is equal to the **Number of obstacles** parameter. Each row contains the following information for an obstacle in the order $[X \ Y \ D \ L \ W]$:

- (X, Y) Position, specified in meters
- Φ Yaw angle, specified in radians
- *L* Length, specified in meters
- *W* Width, specified in meters

If the obstacle positions and orientations vary over time, add the **Obstacles** input port to the block by selecting **Use external source**.

Dependencies

To enable this parameter, set the **Number of obstacles** parameter to a nonzero value.

Programmatic Use

Block Parameter: obsMat Type: string, character vector Default: "zeros(1,5)"

Programmatic Use: Use external source

Block Parameter: obs_ext **Type:** string, character vector

Values: "off" | "on"
Default: "off"

Minimum distance from ego vehicle to obstacles — Minimum safe distance between vehicle and any obstacle

0.1 (default) | positive scalar

Minimum safe distance between the ego vehicle and any obstacle in the environment, specified in meters.

Dependencies

To enable this parameter, set the **Number of obstacles** parameter to a nonzero value.

Block Parameter: minDist **Type:** string, character vector

Default: "0.1"

Sample time — Controller sample time

1 (default) | positive scalar

Controller sample time, specified in seconds.

Programmatic Use Block Parameter: Ts

Type: string, character vector

Default: "1"

Prediction horizon — Prediction horizon

20 (default) | positive integer

Prediction horizon steps for planning. The total prediction time is the product of the sample time and the prediction horizon.

Programmatic Use

Block Parameter: pPlanning **Type:** string, character vector

Default: "20"

Velocity range — **Velocity range**

[-6.5 6.5] (default) | two-element row vector

Vehicle velocity range in meters per second, specified as the two-element row vector $[V_{min} V_{max}]$, where:

- V_{min} is the minimum vehicle velocity.
- V_{max} is the maximum vehicle velocity.

If the velocity range varies over time, add the **Velocity range** input port to the block by selecting **Use external source**.

Programmatic Use

Block Parameter: v_range Type: string, character vector Default: "[-6.5,6.5]"

Programmatic Use: Use external source

Block Parameter: v_ext **Type:** string, character vector

Values: "off" | "on"
Default: "off"

Steering angle range — Front steering angle range

[-pi/4 pi/4] | two-element row vector

Front steering angle range in radians, specified as the two-element row vector $[\psi_{min} \psi_{max}]$, where:

• ψ_{min} is the minimum steering angle.

• ψ_{max} is the maximum steering angle.

The front steering angle is the angle of the front tires from the longitudinal axis of the vehicle. The steering angle is positive towards the positive lateral axis of the ego vehicle.

If the steering angle range varies over time, add the **Steering angle range** input port to the block by selecting **Use external source**.

Programmatic Use

Block Parameter: steer_range
Type: string, character vector
Default: "[-pi/4,pi/4]"

Programmatic Use: Use external source

Block Parameter: steer_ext Type: string, character vector

Values: "off" | "on"
Default: "off"

Block Tab

Use suboptimal solution — Apply suboptimal solution after specified number of iterations

off (default) | on

Configure the controller to apply a suboptimal solution after a specified maximum number of iterations, which guarantees the worst-case execution time for your planning controller. To set the maximum number of iterations, use the **Maximum iteration number** parameter.

For more information, see "Suboptimal QP Solution".

Programmatic Use

Block Parameter: suboptimal Type: string, character vector Values: "off" | "on"

Default: "off"

Maximum iteration number — Maximum optimization iterations

200 (default) | positive integer

Maximum number of optimization iterations.

Dependencies

To enable this parameter, select the **Use suboptimal solution** parameter.

Programmatic Use

Block Parameter: maxIter **Type:** string, character vector

Default: "200"

Optimization status — Add optimization status output port

off (default) | on

Select this parameter to add the **Exitflag** output port to the block.

Block Parameter: output_exitflag

Type: string, character vector

Values: "off" | "on"
Default: "off"

Create VPP subsystem — Create custom planner

button

Generate a custom VPP subsystem, which you can modify for your application. The configuration data for the custom controller is exported to the MATLAB workspace as a structure.

Version History

Introduced in R2022b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using Simulink® Coder™.

Usage notes and limitations:

- Code generation for single-precision or fixed-point computations is not supported.
- In the Configuration Parameters dialog box, on the **Code Generation > Interface** pane, you must select the following parameters.
 - **Support non-finite numbers** This parameter is selected by default.
 - **Support variable-size signals** when using Embedded Coder This parameter is not selected by default.

See Also

Multistage Nonlinear MPC Controller | Path Following Control System

Topics

"Automated Driving Using Model Predictive Control"